



Daily MTM Report

Daily summary for 22/10/2009

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>										
CGR5 On 23/07/2011 Bond			15.67900		15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.38200		7.30500			0.00	0	0.00
R155 On 31/08/2011 Bond			7.62000		7.54500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.65500		8.57000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.26500		9.19000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.72500		8.64500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.18500		9.09500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.19500		9.11000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.78500		8.71000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.35500		9.27000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.35000		9.26000			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			8.87000	8.79500			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/12/2009 Currency Future			7.53210	7.44860		19.34	172,846,630.80	22,948	347,276.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		506.00000	579	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		57.00000	47	19.68	4,700,000.00	100	100.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		358.00000	424	19.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		109.00000	92	19.53	9,200,000.00	100	5,100.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		265.00000	323	19.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		166.00000	140	19.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		212.00000	264	19.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		214.00000	182	19.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		128.00000	164	20.65	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		379.00000	332	20.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		115.00000	149	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		417.00000	367	20.91	36,700,000.00	100	200.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		238.00000	292	19.38	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		189.00000	160	19.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		325.00000	388	19.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		127.00000	106	19.49	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		42.00000	57	23.54	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		844.00000	775	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		212.00000	264	19.34	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		214.00000	182	19.34	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		174.00000	219	19.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		275.00000	237	19.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		192.00000	240	19.60	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		243.00000	208	19.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		142.00000	181	20.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		343.00000	299	20.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		115.00000	149	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		417.00000	367	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		104.00000	136	21.18	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		455.00000	403	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		174.00000	219	19.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		275.00000	237	19.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		157.00000	199	20.13	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		308.00000	267	20.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.00	Call			69.00000	92	22.23	0.00	0	2,560.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			621.00000	560	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			35.00000	48	24.07	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			936.00000	865	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			85.00000	112	21.70	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			536.00000	480	21.70	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			63.00000	84	22.49	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			664.00000	602	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			128.00000	164	20.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			379.00000	332	20.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			9.00000	12	28.53	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,760.00000	1,680	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			0.00000	0	36.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,751.00000	4,668	36.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	41.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,951.00000	5,868	41.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	45.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			7,151.00000	7,068	45.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			13.00000	18	26.96	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,465.00000	1,386	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			77.00000	101	21.97	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			578.00000	519	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			77.00000	101	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			578.00000	519	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			57.00000	76	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			708.00000	644	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			47.00000	63	23.28	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			798.00000	731	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			47.00000	63	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			798.00000	731	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	39.95	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,551.00000	5,468	39.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1.00000	1	31.71	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			3,102.00000	3,019	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	36.92	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,851.00000	4,768	36.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			2.00000	3	30.61	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,454.00000	2,371	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			63.00000	84	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			664.00000	602	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			94.00000	123	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			495.00000	441	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			16.00000	22	26.43	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,367.00000	1,290	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			19.00000	26	25.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.70	Put		1,270.00000	1,193	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		51.00000	69	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		753.00000	687	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		38.00000	52	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		890.00000	820	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		32.00000	43	24.33	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		983.00000	911	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		26.00000	36	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		1,078.00000	1,004	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		24.00000	33	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		1,126.00000	1,051	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		29.00000	40	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		1,030.00000	958	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		38.00000	52	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		890.00000	820	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		29.00000	40	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		1,030.00000	958	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		35.00000	48	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		936.00000	865	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		5.00000	7	29.93	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		2,057.00000	1,975	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		24.00000	33	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		1,126.00000	1,051	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		22.00000	30	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		1,174.00000	1,098	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		22.00000	30	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		1,174.00000	1,098	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		17.00000	24	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		1,318.00000	1,241	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		20.00000	28	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		1,222.00000	1,146	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		12.00000	17	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,514.00000	1,435	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		13.00000	18	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,465.00000	1,386	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		14.00000	20	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,416.00000	1,338	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		19.00000	26	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		1,270.00000	1,193	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		11.00000	16	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		1,563.00000	1,484	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		9.00000	13	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		1,711.00000	1,630	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		7.00000	10	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,859.00000	1,778	29.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.40	Call			6.00000	9	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,958.00000	1,877	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			6.00000	8	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			2,007.00000	1,926	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			7.00000	10	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,859.00000	1,778	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			5.00000	7	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			2,106.00000	2,025	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			6.00000	8	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			2,007.00000	1,926	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			3.00000	4	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,354.00000	2,272	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1.00000	2	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,703.00000	2,620	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			2.00000	3	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,553.00000	2,471	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			3.00000	4	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,404.00000	2,321	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			3.00000	4	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,404.00000	2,321	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			2.00000	2	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,603.00000	2,520	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1.00000	1	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,902.00000	2,819	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1.00000	1	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			3,002.00000	2,919	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1.00000	1	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			3,052.00000	2,969	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1.00000	1	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			3,152.00000	3,069	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			0.00000	1	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,352.00000	3,268	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			0.00000	0	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,602.00000	3,518	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			0.00000	0	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,552.00000	3,468	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			0.00000	0	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,452.00000	3,368	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1.00000	1	31.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,852.00000	2,769	31.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1.00000	1	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,952.00000	2,869	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			0.00000	1	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			3,202.00000	3,119	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			0.00000	1	32.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,302.00000	3,218	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			0.00000	1	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,352.00000	3,268	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1.00000	2	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,753.00000	2,670	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			2.00000	2	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,653.00000	2,570	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1.00000	1	31.71	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			3,102.00000	3,019	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			0.00000	1	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			3,252.00000	3,169	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			2.00000	2	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,653.00000	2,570	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			0.00000	0	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			3,702.00000	3,618	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			0.00000	0	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			3,652.00000	3,568	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			0.00000	0	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,852.00000	3,768	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			0.00000	0	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			3,752.00000	3,668	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	36.92	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,851.00000	4,768	36.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			0.00000	0	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			4,151.00000	4,068	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			0.00000	0	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			4,051.00000	3,968	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			0.00000	0	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			4,551.00000	4,468	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			0.00000	0	37.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,951.00000	4,868	37.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	39.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,351.00000	5,268	39.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			0.00000	0	40.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,751.00000	5,668	40.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,451.00000	4,368	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			0.00000	0	38.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			5,251.00000	5,168	38.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	40.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,651.00000	5,568	40.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			10.00000	14	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,661.00000	1,581	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			4.00000	5	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,255.00000	2,173	30.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	36.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,651.00000	4,568	36.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			0.00000	0	41.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,851.00000	5,768	41.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			4.00000	6	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,156.00000	2,074	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1.00000	2	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,753.00000	2,670	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			0.00000	0	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,952.00000	3,868	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	38.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			5,151.00000	5,068	38.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			16.00000	22	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,367.00000	1,290	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	34.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,351.00000	4,268	34.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	42.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			6,151.00000	6,068	42.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			5,051.00000	4,968	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	40.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,651.00000	5,568	40.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,251.00000	6,168	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	0	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,251.00000	4,168	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	39.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,451.00000	5,368	39.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	42.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			6,051.00000	5,968	42.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	39.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,351.00000	5,268	39.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			7.00000	9	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,908.00000	1,827	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			2.00000	3	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,503.00000	2,421	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	0	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			4,301.00000	4,218	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,901.00000	4,818	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	39.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,501.00000	5,418	39.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	42.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			6,101.00000	6,018	42.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	34.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,351.00000	4,268	34.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			8.00000	11	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,809.00000	1,729	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			0.00000	0	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,602.00000	3,518	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,201.00000	4,118	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			0.00000	0	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			4,801.00000	4,718	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	39.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,401.00000	5,318	39.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			10.00000	14	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,661.00000	1,581	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	36.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,651.00000	4,568	36.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			3.00000	4	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			2,305.00000	2,222	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			0.00000	0	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			3,502.00000	3,418	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,101.00000	4,018	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			0.00000	0	36.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			4,701.00000	4,618	36.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			0.00000	0	41.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			5,801.00000	5,718	41.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			0.00000	0	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,852.00000	3,768	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			14.00000	20	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,416.00000	1,338	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			0.00000	0	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,802.00000	3,718	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,401.00000	4,318	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			9.00000	12	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,760.00000	1,680	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			0.00000	0	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,902.00000	3,818	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			0.00000	0	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			4,501.00000	4,418	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			0.00000	0	38.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			5,101.00000	5,018	38.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			0.00000	0	42.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			6,301.00000	6,218	42.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,451.00000	4,368	35.19	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	13.90	Call			0.00000	0	43.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			6,451.00000	6,368	43.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	42.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			6,351.00000	6,268	42.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,401.00000	4,318	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	37.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			5,001.00000	4,918	37.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	42.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			6,201.00000	6,118	42.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	43.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,551.00000	6,468	43.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,201.00000	4,118	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	39.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,401.00000	5,318	39.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	43.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,601.00000	6,518	43.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	41.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			6,001.00000	5,918	41.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	41.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,901.00000	5,818	41.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			20.00000	28	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,222.00000	1,146	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	38.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,201.00000	5,118	38.43	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			5,601.00000	5,518	40.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			358.00000	424	19.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			109.00000	92	19.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			12.00000	17	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,514.00000	1,435	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			0.00000	0	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,402.00000	3,318	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,101.00000	4,018	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	41.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,901.00000	5,818	41.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			294.00000	355	19.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			146.00000	122	19.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			588.00000	665	19.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			39.00000	33	19.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			128.00000	164	20.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			379.00000	332	20.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			631.00000	709	19.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.85	Put			32.00000	27	19.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1.00000	2	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,703.00000	2,620	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			546.00000	622	19.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			47.00000	40	19.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			1.00000	2	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,803.00000	2,719	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,901.00000	4,818	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			546.00000	622	19.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			47.00000	40	19.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			675.00000	754	19.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			26.00000	22	19.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,899.00000	3,982	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,399.00000	2,482	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			0.00000	0	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			907.00000	989	20.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			8.00000	7	20.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			8,101.00000	8,018	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,149.00000	4,232	26.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	26.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,649.00000	2,732	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,152.00000	1,235	21.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			3.00000	3	21.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			104.00000	136	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			455.00000	403	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	47.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,851.00000	7,768	47.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	38.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,201.00000	5,118	38.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,449.00000	2,532	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			0.00000	0	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,450.00000	1,533	23.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			1.00000	1	23.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,649.00000	1,733	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			1.00000	1	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	46.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,701.00000	7,618	46.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			2,699.00000	2,782	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			1,699.00000	1,783	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			1.00000	1	26.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.75	Call			720.00000	800	19.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			21.00000	18	19.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	46.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,801.00000	7,718	46.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,599.00000	2,682	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,600.00000	1,683	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			1.00000	1	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	47.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,901.00000	7,818	47.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,549.00000	2,632	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,550.00000	1,633	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			1.00000	1	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	47.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,951.00000	7,868	47.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			2,799.00000	2,882	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			1,799.00000	1,883	26.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			1.00000	1	26.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			812.00000	894	19.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			13.00000	11	19.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			2,849.00000	2,932	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			1,849.00000	1,933	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			0.00000	0	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			859.00000	941	19.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			11.00000	9	19.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	46.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,651.00000	7,568	46.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			2,999.00000	3,082	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			1,999.00000	2,082	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			0.00000	0	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,003.00000	1,086	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			5.00000	4	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			2.00000	3	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,503.00000	2,421	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	46.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,501.00000	7,418	46.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,099.00000	3,182	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,099.00000	2,182	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			0.00000	0	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,102.00000	1,185	20.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.35	Put			4.00000	3	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	45.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,401.00000	7,318	45.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,149.00000	3,232	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,149.00000	2,232	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			0.00000	0	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	45.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,351.00000	7,268	45.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,199.00000	3,282	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,199.00000	2,282	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			0.00000	0	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,201.00000	1,285	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			3.00000	2	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	45.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,301.00000	7,218	45.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,049.00000	3,132	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,049.00000	2,132	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			0.00000	0	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,053.00000	1,136	20.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			4.00000	4	20.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	45.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,451.00000	7,368	45.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,399.00000	3,482	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,400.00000	1,484	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			2.00000	1	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			466.00000	539	19.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			68.00000	56	19.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	44.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			7,101.00000	7,018	44.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,499.00000	3,582	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,499.00000	2,582	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,500.00000	1,583	24.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			1.00000	1	24.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			0.00000	0	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			4,002.00000	3,918	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	44.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			7,001.00000	6,918	44.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	43.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,501.00000	6,418	43.29	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 14/12/2009 Currency Future	15.95	Call			0.00000	0	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,501.00000	8,418	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,601.00000	4,518	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,601.00000	8,518	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,299.00000	3,382	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,299.00000	2,382	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,301.00000	1,384	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			2.00000	2	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			392.00000	460	19.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			94.00000	78	19.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	43.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,701.00000	6,618	43.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,701.00000	8,618	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	44.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,801.00000	6,718	44.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,801.00000	8,718	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,249.00000	3,332	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,249.00000	2,332	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,251.00000	1,334	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			2.00000	2	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	43.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,751.00000	6,668	43.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,751.00000	8,668	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	44.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,951.00000	6,868	44.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,951.00000	8,868	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			9,001.00000	8,918	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			2,949.00000	3,032	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			1,949.00000	2,032	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			0.00000	0	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			955.00000	1,038	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			6.00000	6	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	44.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.50	Put			7,051.00000	6,968	44.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			9,051.00000	8,968	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			0.00000	0	44.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,851.00000	6,768	44.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,851.00000	8,768	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			3,449.00000	3,532	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,551.00000	8,468	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			3,599.00000	3,682	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	0	43.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			6,401.00000	6,318	43.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	0	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			8,401.00000	8,318	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call			3,349.00000	3,432	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put			0.00000	0	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call			2,349.00000	2,432	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put			0.00000	0	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call			1,350.00000	1,434	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put			2.00000	2	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call			429.00000	499	19.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put			80.00000	67	19.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call			0.00000	0	43.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put			6,651.00000	6,568	43.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put			8,651.00000	8,568	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call			3,549.00000	3,632	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put			0.00000	0	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call			0.00000	0	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put			8,451.00000	8,368	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call			0.00000	0	44.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put			6,901.00000	6,818	44.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call			0.00000	0	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put			8,901.00000	8,818	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call			3,649.00000	3,732	28.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put			0.00000	0	28.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,649.00000	2,732	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,649.00000	1,733	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			1.00000	1	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			675.00000	754	19.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			26.00000	22	19.84	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	15.80	Call			0.00000	0	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,351.00000	8,268	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,699.00000	3,782	28.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	28.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,301.00000	8,218	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			3,799.00000	3,882	27.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	27.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			4.00000	5	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			2,205.00000	2,123	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			8,201.00000	8,118	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			3,849.00000	3,932	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			4.00000	6	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,156.00000	2,074	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			8,151.00000	8,068	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,749.00000	3,832	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,749.00000	2,832	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,749.00000	1,833	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			1.00000	1	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			766.00000	846	19.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			17.00000	14	19.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			4.00000	5	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,255.00000	2,173	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,251.00000	8,168	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,899.00000	3,982	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			2,899.00000	2,982	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			1,899.00000	1,982	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			0.00000	0	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			907.00000	989	20.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			8.00000	7	20.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			3,949.00000	4,032	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			8,051.00000	7,968	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			3,999.00000	4,082	26.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	26.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			2,999.00000	3,082	32.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	0	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		1,999.00000	2,082	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		0.00000	0	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,003.00000	1,086	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		5.00000	4	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		8,001.00000	7,918	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Call		4,049.00000	4,132	26.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Put		0.00000	0	26.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Call		4,099.00000	4,182	26.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Put		0.00000	0	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.66200	7.57590		18.98	8,083,410.00	1,055	31,503.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		739.00000	810	18.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		113.00000	98	18.70	0.00	0	500.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		396.00000	446	18.93	0.00	0	114.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		321.00000	284	18.93	0.00	0	200.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		349.00000	394	18.98	0.00	0	27.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		373.00000	332	18.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call		173.00000	198	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put		847.00000	786	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		702.00000	771	18.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		126.00000	109	18.72	0.00	0	4,005.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		372.00000	420	18.95	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		346.00000	308	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		815.00000	889	18.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		89.00000	77	18.66	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		372.00000	420	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		346.00000	308	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		213.00000	243	20.75	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		687.00000	631	20.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		422.00000	474	18.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		296.00000	262	18.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		566.00000	628	18.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		190.00000	166	18.81	0.00	0	110.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		295.00000	335	19.57	0.00	0	10.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		469.00000	423	19.57	0.00	0	100.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		111.00000	127	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		1,235.00000	1,165	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		312.00000	354	19.37	0.00	0	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		436.00000	392	19.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call		279.00000	318	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put		504.00000	456	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		250.00000	285	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		575.00000	523	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		330.00000	374	19.17	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		404.00000	362	19.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		264.00000	301	19.96	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		539.00000	489	19.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		192.00000	219	21.15	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		766.00000	707	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		312.00000	354	19.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		436.00000	392	19.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		18.00000	21	31.00	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,492.00000	3,409	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		5.00000	6	31.97	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,729.00000	4,644	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		134.00000	154	22.53	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		1,058.00000	992	22.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		75.00000	86	25.10	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,649.00000	1,574	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		43.00000	49	27.59	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,317.00000	2,237	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		156.00000	179	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		930.00000	867	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		51.00000	58	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		2,125.00000	2,046	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		202.00000	231	20.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		726.00000	669	20.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		225.00000	256	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		649.00000	594	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		182.00000	208	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		806.00000	746	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		141.00000	162	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		1,015.00000	950	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		148.00000	170	22.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		972.00000	908	22.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		164.00000	188	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		888.00000	826	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		128.00000	147	22.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		1,102.00000	1,035	22.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call		116.00000	133	23.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put		1,190.00000	1,121	23.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		122.00000	140	22.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		1,146.00000	1,078	22.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		106.00000	122	23.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		1,280.00000	1,210	23.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		93.00000	106	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		1,417.00000	1,344	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		82.00000	93	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		1,556.00000	1,481	24.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.95	Call			89.00000	102	24.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,463.00000	1,390	24.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			97.00000	111	23.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,371.00000	1,299	23.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			67.00000	76	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,791.00000	1,714	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			62.00000	71	26.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,886.00000	1,809	26.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			56.00000	63	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			2,030.00000	1,951	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			60.00000	68	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,934.00000	1,856	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			51.00000	58	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,125.00000	2,046	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			14.00000	16	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,938.00000	3,854	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			54.00000	61	26.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			2,078.00000	1,999	26.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			42.00000	47	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,366.00000	2,285	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			37.00000	42	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,511.00000	2,430	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			30.00000	35	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,754.00000	2,673	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			35.00000	40	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,559.00000	2,478	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			40.00000	45	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,414.00000	2,333	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			40.00000	45	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,414.00000	2,333	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			34.00000	39	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,608.00000	2,527	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			34.00000	39	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,608.00000	2,527	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			26.00000	30	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,950.00000	2,868	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			25.00000	29	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,999.00000	2,917	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			27.00000	31	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,901.00000	2,819	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			24.00000	28	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			3,048.00000	2,966	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			22.00000	25	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			3,196.00000	3,113	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			19.00000	21	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		3,443.00000	3,359	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		16.00000	18	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,690.00000	3,606	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		16.00000	19	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,641.00000	3,557	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		18.00000	20	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,542.00000	3,458	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		17.00000	20	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,591.00000	3,508	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		21.00000	24	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		3,295.00000	3,212	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		21.00000	24	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,245.00000	3,162	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		19.00000	22	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		3,393.00000	3,310	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		18.00000	21	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,492.00000	3,409	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		20.00000	23	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,344.00000	3,261	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		23.00000	26	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		3,147.00000	3,064	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		24.00000	28	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		3,048.00000	2,966	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		21.00000	24	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,245.00000	3,162	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		16.00000	18	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,740.00000	3,656	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		14.00000	16	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,878.00000	3,794	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		15.00000	17	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,789.00000	3,705	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		15.00000	17	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,789.00000	3,705	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		15.00000	17	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,839.00000	3,755	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		12.00000	14	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		4,086.00000	4,002	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		14.00000	16	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,888.00000	3,804	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		11.00000	12	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		4,185.00000	4,100	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		13.00000	16	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,988.00000	3,904	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		13.00000	15	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		4,037.00000	3,953	32.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.75	Call			47.00000	54	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			2,221.00000	2,142	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			37.00000	42	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,511.00000	2,430	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			31.00000	36	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,706.00000	2,624	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			29.00000	33	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,803.00000	2,721	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			4.00000	4	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,978.00000	4,892	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			58.00000	65	26.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,982.00000	1,903	26.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			13.00000	15	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			4,037.00000	3,953	32.56	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			6,125.00000	6,039	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			64.00000	73	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,838.00000	1,761	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			21.00000	24	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,295.00000	3,212	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			5,975.00000	5,889	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			69.00000	79	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,744.00000	1,667	25.50	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			5,875.00000	5,789	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			72.00000	82	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,696.00000	1,620	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			18.00000	20	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,542.00000	3,458	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			1.00000	1	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,825.00000	5,739	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			78.00000	90	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,602.00000	1,528	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			1.00000	1	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,725.00000	5,639	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			9.00000	11	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,284.00000	4,199	32.35	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			6,375.00000	6,289	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			49.00000	56	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,173.00000	2,094	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			12.00000	13	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			4,136.00000	4,051	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			10.00000	12	32.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,234.00000	4,150	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			1.00000	1	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			6,325.00000	6,239	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			9.00000	11	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,284.00000	4,199	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			8.00000	10	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			4,382.00000	4,298	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			7.00000	8	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,481.00000	4,396	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			1.00000	1	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,575.00000	6,489	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			45.00000	51	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,269.00000	2,189	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			16.00000	18	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,740.00000	3,656	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			10.00000	12	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,234.00000	4,150	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			9.00000	10	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			4,333.00000	4,248	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			1.00000	1	31.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			6,425.00000	6,339	31.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			1.00000	1	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			6,225.00000	6,139	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			67.00000	76	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,791.00000	1,714	25.69	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			5,925.00000	5,839	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			101.00000	116	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			1,325.00000	1,254	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			1.00000	2	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			5,625.00000	5,540	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			89.00000	102	24.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,463.00000	1,390	24.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			24.00000	27	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			3,098.00000	3,015	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			17.00000	20	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,591.00000	3,508	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			1.00000	1	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,775.00000	5,689	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			20.00000	23	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			3,344.00000	3,261	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			15.00000	17	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,839.00000	3,755	31.99	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			6,025.00000	5,939	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	29	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,999.00000	2,917	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			24.00000	27	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			3,098.00000	3,015	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			1.00000	2	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,675.00000	5,590	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			85.00000	97	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,509.00000	1,435	24.51	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			6,075.00000	5,989	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			1.00000	2	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,576.00000	5,490	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			28.00000	32	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,852.00000	2,770	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			2.00000	2	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,426.00000	5,340	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			29.00000	33	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,803.00000	2,721	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			2.00000	2	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,376.00000	5,290	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			2.00000	3	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			5,276.00000	5,191	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			33.00000	37	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,657.00000	2,575	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			30.00000	35	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,754.00000	2,673	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			2.00000	3	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,326.00000	5,241	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			38.00000	44	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,462.00000	2,382	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			4.00000	5	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,928.00000	4,843	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			45.00000	51	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,269.00000	2,189	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			4.00000	5	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,829.00000	4,743	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			237.00000	270	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			611.00000	558	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			5.00000	6	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,779.00000	4,694	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			35.00000	40	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,559.00000	2,478	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			33.00000	37	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,657.00000	2,575	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			3.00000	3	31.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.70	Put		5,127.00000	5,041	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		43.00000	49	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,317.00000	2,237	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		4.00000	5	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,878.00000	4,793	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		49.00000	56	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		2,173.00000	2,094	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		60.00000	68	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,934.00000	1,856	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		5.00000	6	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,779.00000	4,694	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		64.00000	73	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,838.00000	1,761	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		6.00000	6	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,680.00000	4,594	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		3,926.00000	4,012	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,428.00000	2,514	25.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		2.00000	2	25.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		979.00000	1,057	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		53.00000	45	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		3.00000	4	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		5,077.00000	4,992	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		8,074.00000	7,988	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,176.00000	4,262	33.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	33.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		2,677.00000	2,763	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		1.00000	1	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,206.00000	1,288	19.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		30.00000	26	19.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		0.00000	0	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,824.00000	7,738	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		505.00000	563	18.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		229.00000	201	18.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		78.00000	90	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,602.00000	1,528	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		72.00000	82	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,696.00000	1,620	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		54.00000	61	26.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		2,078.00000	1,999	26.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		8.00000	9	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		4,432.00000	4,347	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,478.00000	2,564	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		2.00000	2	25.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.10	Call			1,492.00000	1,576	20.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			16.00000	14	20.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			632.00000	698	18.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			156.00000	136	18.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			7.00000	8	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			4,531.00000	4,446	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			2.00000	2	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			5,526.00000	5,440	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			2,627.00000	2,713	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			1.00000	1	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			1,637.00000	1,722	21.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			11.00000	10	21.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			1,686.00000	1,771	21.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			10.00000	9	21.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			776.00000	849	18.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			100.00000	87	18.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			2,727.00000	2,813	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			1.00000	1	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			1,735.00000	1,820	21.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			9.00000	8	21.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,528.00000	2,614	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			2.00000	2	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,540.00000	1,625	20.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			14.00000	13	20.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			666.00000	734	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			140.00000	122	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			2,827.00000	2,913	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			1.00000	1	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			1,833.00000	1,918	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			7.00000	6	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			895.00000	972	18.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			69.00000	60	18.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,877.00000	2,963	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,882.00000	1,968	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			6.00000	6	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			936.00000	1,014	18.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			60.00000	52	18.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			6.00000	7	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,630.00000	4,545	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,027.00000	3,113	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,030.00000	2,116	23.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			5.00000	4	23.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,067.00000	1,148	18.76	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	6.55	Put			41.00000	36	18.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			2.00000	2	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,476.00000	5,390	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,076.00000	3,163	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,080.00000	2,166	23.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			4.00000	4	23.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,113.00000	1,194	18.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			37.00000	32	18.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,176.00000	3,262	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			0.00000	0	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,179.00000	2,265	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			3.00000	3	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			448.00000	502	18.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			273.00000	240	18.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,126.00000	3,212	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			0.00000	0	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,130.00000	2,215	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			4.00000	3	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,159.00000	1,241	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			34.00000	29	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			422.00000	474	18.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			296.00000	262	18.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			2,977.00000	3,063	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			1.00000	1	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			1,981.00000	2,067	22.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			5.00000	5	22.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,022.00000	1,101	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			46.00000	39	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,226.00000	3,312	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			0.00000	0	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,229.00000	2,315	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			3.00000	3	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,253.00000	1,336	19.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			27.00000	24	19.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			476.00000	532	18.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			250.00000	220	18.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			3,376.00000	3,462	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			0.00000	0	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			2,378.00000	2,464	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			2.00000	2	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,396.00000	1,479	20.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			20.00000	17	20.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,476.00000	3,562	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			0.00000	0	31.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.60	Call			3.00000	4	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			5,027.00000	4,942	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			1.00000	1	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,525.00000	6,439	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,524.00000	8,438	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			0.00000	1	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,625.00000	6,539	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,624.00000	8,538	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,276.00000	3,362	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			0.00000	0	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,279.00000	2,365	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			3.00000	3	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,300.00000	1,383	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			24.00000	21	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			0.00000	1	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,725.00000	6,639	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,724.00000	8,638	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			0.00000	1	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,825.00000	6,739	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,824.00000	8,738	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			0.00000	1	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,775.00000	6,689	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,774.00000	8,688	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			0.00000	0	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,975.00000	6,888	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,974.00000	8,888	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			0.00000	0	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			7,024.00000	6,938	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			9,024.00000	8,938	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			2,927.00000	3,013	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			1,932.00000	2,017	22.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			6.00000	5	22.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			0.00000	0	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			7,074.00000	6,988	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			9,074.00000	8,988	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			0.00000	1	32.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,875.00000	6,789	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,874.00000	8,788	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,426.00000	3,512	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			0.00000	0	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,444.00000	1,528	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			18.00000	16	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			598.00000	663	18.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			173.00000	151	18.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			6.00000	7	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,580.00000	4,495	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			8,574.00000	8,488	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			3,526.00000	3,612	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			0.00000	0	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			1.00000	1	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			6,475.00000	6,389	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			8,474.00000	8,388	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			3,576.00000	3,662	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	0	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			2,577.00000	2,663	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			2.00000	1	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			1,589.00000	1,673	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			13.00000	11	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			8,424.00000	8,338	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,326.00000	3,412	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put			0.00000	0	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call			2,328.00000	2,414	24.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put			3.00000	2	24.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call			1,348.00000	1,431	20.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put			22.00000	19	20.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call			535.00000	595	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put			209.00000	183	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call			0.00000	1	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put			6,675.00000	6,589	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put			8,674.00000	8,588	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call			0.00000	0	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put			6,925.00000	6,838	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put			8,924.00000	8,838	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call			3,676.00000	3,762	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put			0.00000	0	32.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	15.90	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put			8,324.00000	8,238	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call			3,726.00000	3,812	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put			0.00000	0	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call			1.00000	1	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put			6,275.00000	6,189	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put			8,274.00000	8,188	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Call			3,776.00000	3,862	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put			0.00000	0	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call			2,777.00000	2,863	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put			1.00000	1	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call			1,784.00000	1,869	21.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put			8.00000	7	21.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call			854.00000	930	18.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put			79.00000	68	18.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put			8,224.00000	8,138	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call			3,876.00000	3,962	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put			0.00000	0	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,877.00000	2,963	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,882.00000	1,968	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			6.00000	6	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			936.00000	1,014	18.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			60.00000	52	18.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put			8,124.00000	8,038	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call			4,026.00000	4,112	33.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put			0.00000	0	33.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,027.00000	3,113	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,030.00000	2,116	23.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			5.00000	4	23.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,067.00000	1,148	18.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			41.00000	36	18.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call			0.00000	0	34.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put			7,974.00000	7,888	34.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call			3,976.00000	4,062	33.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put			0.00000	0	33.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put			8,024.00000	7,938	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Call			4,076.00000	4,162	33.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Put			0.00000	0	33.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Call			0.00000	0	34.01	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 15/03/2010 Currency Future	15.50	Put		7,924.00000	7,838	34.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Call		4,126.00000	4,212	33.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Put		0.00000	0	33.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,126.00000	3,212	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		0.00000	0	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,130.00000	2,215	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		4.00000	3	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,159.00000	1,241	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		34.00000	29	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Call		0.00000	0	33.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Put		7,874.00000	7,788	33.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.79200	7.70320		18.99	436,352.00	56	17,230.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		903.00000	975	18.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		150.00000	133	18.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		515.00000	567	18.89	0.00	0	390.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		412.00000	375	18.89	0.00	0	130.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		470.00000	518	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		466.00000	426	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		250.00000	278	21.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		1,046.00000	986	21.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		470.00000	518	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		466.00000	426	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		492.00000	542	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		439.00000	400	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		450.00000	497	19.15	0.00	0	233.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		497.00000	455	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		735.00000	800	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		232.00000	208	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		367.00000	407	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		664.00000	615	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		767.00000	834	18.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		214.00000	192	18.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		432.00000	477	19.31	0.00	0	200.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		529.00000	485	19.31	0.00	0	300.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		165.00000	184	23.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,562.00000	1,492	23.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		432.00000	477	19.31	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		529.00000	485	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		382.00000	423	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		629.00000	581	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		353.00000	391	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		700.00000	649	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		415.00000	459	19.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		562.00000	517	19.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		301.00000	335	20.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.25	Put		848.00000	793	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		290.00000	322	20.95	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		887.00000	830	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		382.00000	423	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		629.00000	581	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		35.00000	39	31.49	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		4,482.00000	4,397	31.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		21.00000	23	33.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		5,717.00000	5,631	33.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call		1.00000	2	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put		9,798.00000	9,710	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		398.00000	441	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		595.00000	549	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		137.00000	153	24.55	0.00	0	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,834.00000	1,761	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		97.00000	108	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		2,394.00000	2,316	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call		269.00000	299	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put		966.00000	907	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		326.00000	362	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		773.00000	720	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		313.00000	348	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		810.00000	756	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		279.00000	310	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		926.00000	868	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		232.00000	258	21.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		1,129.00000	1,066	21.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		259.00000	288	21.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		1,006.00000	946	21.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		241.00000	268	21.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		1,087.00000	1,026	21.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		224.00000	249	22.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		1,171.00000	1,107	22.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		155.00000	173	23.89	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,652.00000	1,581	23.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		216.00000	241	22.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		1,213.00000	1,149	22.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		201.00000	224	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		1,298.00000	1,232	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		209.00000	232	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		1,255.00000	1,190	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		195.00000	217	22.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		1,341.00000	1,275	22.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		176.00000	196	23.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,473.00000	1,404	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		188.00000	210	22.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put		1,385.00000	1,318	22.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		170.00000	190	23.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		1,517.00000	1,448	23.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		160.00000	178	23.73	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,607.00000	1,536	23.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		182.00000	203	23.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		1,429.00000	1,361	23.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		130.00000	144	24.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,927.00000	1,852	24.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		119.00000	133	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		2,066.00000	1,991	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		126.00000	140	25.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,973.00000	1,898	25.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		113.00000	125	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		2,159.00000	2,083	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		123.00000	137	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		2,020.00000	1,945	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		39.00000	44	31.05	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		4,236.00000	4,152	31.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		116.00000	129	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		2,113.00000	2,037	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		89.00000	99	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		2,536.00000	2,457	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		78.00000	86	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,774.00000	2,694	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		87.00000	96	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		2,583.00000	2,504	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		94.00000	105	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,441.00000	2,363	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		137.00000	153	24.55	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,834.00000	1,761	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		109.00000	122	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,206.00000	2,130	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		103.00000	115	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,300.00000	2,223	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		92.00000	102	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		2,488.00000	2,410	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		82.00000	91	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,679.00000	2,599	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		31.00000	35	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		4,728.00000	4,643	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		106.00000	118	25.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,253.00000	2,176	25.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		100.00000	111	26.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,347.00000	2,269	26.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		84.00000	94	26.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,631.00000	2,552	26.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		80.00000	89	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,726.00000	2,647	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		30.00000	34	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,777.00000	4,692	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		103.00000	115	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,300.00000	2,223	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		82.00000	91	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,679.00000	2,599	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		74.00000	82	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,870.00000	2,790	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		28.00000	32	32.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,925.00000	4,840	32.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		94.00000	105	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,441.00000	2,363	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		80.00000	89	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,726.00000	2,647	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		76.00000	84	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,822.00000	2,742	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		72.00000	80	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,919.00000	2,838	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		68.00000	76	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		3,015.00000	2,934	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		27.00000	30	32.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		5,073.00000	4,988	32.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		106.00000	118	25.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,253.00000	2,176	25.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		29.00000	32	32.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,876.00000	4,790	32.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		134.00000	149	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,880.00000	1,807	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		100.00000	111	26.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,347.00000	2,269	26.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		109.00000	122	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,206.00000	2,130	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		34.00000	38	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,531.00000	4,446	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		142.00000	158	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,788.00000	1,716	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		134.00000	149	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,880.00000	1,807	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		33.00000	37	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,580.00000	4,495	31.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.30	Call		146.00000	163	24.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,743.00000	1,671	24.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		3,954.00000	4,043	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		2,459.00000	2,548	22.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		6.00000	6	22.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,053.00000	1,131	18.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		100.00000	89	18.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		52.00000	58	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,599.00000	3,516	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		13.00000	15	34.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,560.00000	6,473	34.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		5.00000	7	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		8,052.00000	7,965	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,203.00000	4,292	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		2,708.00000	2,796	23.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		4.00000	4	23.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,265.00000	1,347	18.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		62.00000	55	18.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		58.00000	64	28.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		3,355.00000	3,272	28.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		30.00000	33	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,826.00000	4,741	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		15.00000	17	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		6,312.00000	6,225	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		6.00000	8	35.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,802.00000	7,716	35.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		646.00000	706	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		293.00000	264	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		150.00000	168	24.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,697.00000	1,626	24.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		126.00000	140	25.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,973.00000	1,898	25.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		40.00000	45	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		4,187.00000	4,103	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		2,509.00000	2,597	22.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		6.00000	5	22.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		1,537.00000	1,623	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		34.00000	31	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		53.00000	59	29.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,550.00000	3,467	29.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		22.00000	25	33.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,519.00000	5,433	33.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		1,725.00000	1,812	19.31	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	6.00	Put			22.00000	20	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			868.00000	939	18.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			164.00000	147	18.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			37.00000	42	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			4,334.00000	4,250	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			24.00000	27	33.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			5,321.00000	5,235	33.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			50.00000	55	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,696.00000	3,613	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			32.00000	35	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,678.00000	4,593	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			21.00000	23	33.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,668.00000	5,581	33.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,757.00000	2,846	24.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			4.00000	4	24.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,773.00000	1,860	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			20.00000	18	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			48.00000	53	30.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,794.00000	3,711	30.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			20.00000	23	33.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			5,767.00000	5,681	33.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			2,608.00000	2,697	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			5.00000	5	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			1,631.00000	1,717	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			27.00000	25	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			800.00000	868	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			196.00000	176	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			339.00000	376	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			736.00000	684	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			70.00000	78	27.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,967.00000	2,886	27.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			45.00000	50	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,942.00000	3,858	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			19.00000	21	34.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,916.00000	5,829	34.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			2,559.00000	2,647	22.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			5.00000	5	22.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			1,584.00000	1,670	19.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			31.00000	28	19.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			44.00000	49	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,991.00000	3,907	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			28.00000	31	32.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,975.00000	4,889	32.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			19.00000	21	34.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,966.00000	5,879	34.16	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	10.70	Call		67.00000	74	28.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		3,063.00000	2,982	28.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		43.00000	48	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		4,040.00000	3,956	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		27.00000	30	32.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		5,024.00000	4,938	32.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		18.00000	21	34.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		6,015.00000	5,929	34.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		47.00000	52	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,844.00000	3,760	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		20.00000	22	33.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,817.00000	5,730	33.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		2,807.00000	2,896	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		4.00000	4	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		1,821.00000	1,908	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		18.00000	16	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		939.00000	1,013	18.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		136.00000	121	18.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		78.00000	86	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,774.00000	2,694	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		49.00000	54	29.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,745.00000	3,662	29.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		2,857.00000	2,945	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		4.00000	3	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		1,869.00000	1,956	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		16.00000	14	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		976.00000	1,051	18.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		123.00000	109	18.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		2,907.00000	2,995	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		3.00000	3	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		1,917.00000	2,005	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		14.00000	13	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,014.00000	1,091	18.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		111.00000	99	18.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		51.00000	56	29.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,647.00000	3,564	29.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		32.00000	36	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		4,629.00000	4,544	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		21.00000	24	33.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		5,618.00000	5,532	33.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,056.00000	3,144	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		3.00000	2	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,063.00000	2,151	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		10.00000	9	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,135.00000	1,215	18.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.65	Put			82.00000	73	18.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			54.00000	60	29.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,501.00000	3,418	29.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			23.00000	25	33.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			5,469.00000	5,383	33.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,106.00000	3,194	25.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			2.00000	2	25.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,113.00000	2,201	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			10.00000	9	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,178.00000	1,258	18.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			75.00000	66	18.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			55.00000	62	29.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			3,452.00000	3,370	29.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			36.00000	40	31.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			4,432.00000	4,348	31.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			23.00000	26	33.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			5,420.00000	5,334	33.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,155.00000	3,244	26.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			2.00000	2	26.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,162.00000	2,250	20.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			9.00000	8	20.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,221.00000	1,303	18.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			68.00000	61	18.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			540.00000	593	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			386.00000	351	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			56.00000	63	29.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			3,403.00000	3,321	29.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			36.00000	41	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			4,383.00000	4,299	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			23.00000	26	33.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			5,370.00000	5,284	33.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,205.00000	3,294	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			2.00000	2	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,212.00000	2,300	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			8.00000	8	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			565.00000	620	18.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			362.00000	328	18.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,006.00000	3,095	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			3.00000	3	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,014.00000	2,102	19.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			11.00000	10	19.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,093.00000	1,171	17.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			89.00000	79	17.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			11.00000	13	34.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,808.00000	6,721	34.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.55	Call			46.00000	51	30.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,893.00000	3,809	30.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			10.00000	13	34.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,857.00000	6,771	34.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			10.00000	13	34.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,907.00000	6,821	34.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,405.00000	3,493	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	1	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,410.00000	2,498	22.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			6.00000	6	22.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,445.00000	1,529	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			42.00000	37	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			675.00000	737	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			272.00000	245	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			26.00000	29	32.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			5,123.00000	5,037	32.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			12.00000	15	34.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,609.00000	6,523	34.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,455.00000	3,543	27.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			1.00000	1	27.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,491.00000	1,576	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			38.00000	34	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			705.00000	768	18.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			251.00000	226	18.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			3.00000	5	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,550.00000	8,463	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,355.00000	3,444	27.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	27.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,360.00000	2,448	21.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			7.00000	6	21.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,399.00000	1,483	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			46.00000	41	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			12.00000	14	34.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,659.00000	6,572	34.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			3.00000	5	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,650.00000	8,563	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,255.00000	3,344	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			2.00000	2	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,261.00000	2,349	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			8.00000	7	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,309.00000	1,392	18.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			56.00000	50	18.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			591.00000	648	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			338.00000	306	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			11.00000	14	34.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.45	Put		6,758.00000	6,672	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		3.00000	4	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		8,750.00000	8,662	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		3.00000	4	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,850.00000	8,762	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		3.00000	4	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,800.00000	8,712	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		67.00000	74	28.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		3,063.00000	2,982	28.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		27.00000	30	32.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		5,024.00000	4,938	32.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		9.00000	12	34.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		7,006.00000	6,920	34.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		2.00000	4	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,999.00000	8,912	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		9.00000	12	34.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		7,006.00000	6,920	34.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		2,956.00000	3,045	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		3.00000	3	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		1,965.00000	2,053	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		12.00000	11	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		65.00000	72	28.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		3,112.00000	3,030	28.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		9.00000	12	34.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		7,056.00000	6,970	34.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		2.00000	4	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		9,049.00000	8,962	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		63.00000	71	28.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		3,160.00000	3,079	28.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		9.00000	11	34.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		7,106.00000	7,019	34.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		2.00000	3	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		9,099.00000	9,011	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		3.00000	4	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,899.00000	8,812	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		3.00000	5	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,600.00000	8,513	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		3,504.00000	3,593	28.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		1.00000	1	28.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		13.00000	16	34.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		6,510.00000	6,424	34.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		3.00000	5	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		8,500.00000	8,413	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		3,554.00000	3,643	28.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		1.00000	1	28.40	0.00	0	0.00

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	16	34.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,460.00000	6,374	34.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			4.00000	5	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			8,450.00000	8,363	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call			3,654.00000	3,743	28.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put			1.00000	1	28.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call			2,658.00000	2,746	23.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put			5.00000	4	23.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call			1,678.00000	1,764	19.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put			25.00000	22	19.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call			833.00000	903	18.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put			180.00000	161	18.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call			15.00000	17	34.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put			6,361.00000	6,275	34.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call			4.00000	6	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			8,351.00000	8,264	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			3,704.00000	3,793	29.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put			1.00000	1	29.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call			4.00000	6	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put			8,301.00000	8,214	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Call			3,804.00000	3,893	29.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	29.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			16.00000	18	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			6,213.00000	6,126	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			4.00000	6	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			8,201.00000	8,114	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			3,854.00000	3,943	30.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Put			1.00000	1	30.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			17.00000	19	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			6,163.00000	6,077	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			4.00000	6	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			8,151.00000	8,064	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			3,754.00000	3,843	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			1.00000	1	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,757.00000	2,846	24.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			4.00000	4	24.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,773.00000	1,860	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			20.00000	18	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			903.00000	975	18.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			150.00000	133	18.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			38.00000	43	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			4,285.00000	4,201	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			16.00000	18	34.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			6,262.00000	6,176	34.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			4.00000	6	35.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.95	Put		8,251.00000	8,164	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call		3,904.00000	3,993	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put		1.00000	1	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		2,907.00000	2,995	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		3.00000	3	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		1,917.00000	2,005	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		14.00000	13	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,014.00000	1,091	18.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		111.00000	99	18.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call		41.00000	46	30.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put		4,138.00000	4,054	30.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call		17.00000	20	34.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put		6,114.00000	6,028	34.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call		5.00000	7	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put		8,101.00000	8,015	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call		42.00000	47	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put		4,089.00000	4,005	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call		18.00000	20	34.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put		6,065.00000	5,978	34.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call		4,004.00000	4,092	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Put		1.00000	0	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,006.00000	3,095	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,014.00000	2,102	19.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		11.00000	10	19.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,093.00000	1,171	17.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		89.00000	79	17.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Call		5.00000	7	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		8,002.00000	7,915	35.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Call		4,054.00000	4,142	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Put		0.00000	0	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Call		5.00000	7	35.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Put		7,952.00000	7,865	35.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Call		4,104.00000	4,192	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Put		0.00000	0	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Call		5.00000	7	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Put		7,902.00000	7,815	35.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			7.92240	7.83060		18.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		555.00000	605	19.14	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		575.00000	533	19.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		574.00000	626	18.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		544.00000	503	18.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Call		619.00000	673	18.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Put		488.00000	450	18.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Call		596.00000	649	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 13/09/2010 Currency Future	7.75	Put		515.00000	476	18.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		519.00000	567	19.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		639.00000	594	19.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		537.00000	585	19.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		606.00000	563	19.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		486.00000	531	19.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		705.00000	658	19.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		455.00000	498	19.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		775.00000	725	19.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		555.00000	605	19.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		575.00000	533	19.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		388.00000	425	20.69	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		958.00000	903	20.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		470.00000	514	19.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		740.00000	691	19.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		413.00000	452	20.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		883.00000	830	20.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		427.00000	467	20.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		846.00000	795	20.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,434.00000	3,525	25.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		3.00000	3	25.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,444.00000	2,535	20.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		14.00000	12	20.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,501.00000	1,586	18.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		70.00000	63	18.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		770.00000	833	18.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		339.00000	311	18.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		138.00000	151	26.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,707.00000	2,629	26.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		65.00000	72	30.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,635.00000	4,549	30.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		36.00000	39	33.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put		6,605.00000	6,517	33.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		18.00000	20	35.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put		8,588.00000	8,498	35.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call		3,583.00000	3,675	25.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put		2.00000	2	25.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call		2,592.00000	2,683	21.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put		11.00000	10	21.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call		1,635.00000	1,721	18.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put		54.00000	49	18.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call		857.00000	924	18.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put		276.00000	252	18.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call		147.00000	162	25.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put		2,567.00000	2,489	25.71	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 13/09/2010 Currency Future	12.25	Call		69.00000	76	30.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put		4,488.00000	4,403	30.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call		37.00000	41	33.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put		6,457.00000	6,368	33.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call		20.00000	22	35.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put		8,439.00000	8,349	35.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call		3,533.00000	3,625	25.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put		3.00000	2	25.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call		2,542.00000	2,633	21.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put		12.00000	11	21.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call		1,590.00000	1,676	18.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put		59.00000	53	18.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call		827.00000	893	18.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put		296.00000	271	18.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call		144.00000	158	25.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put		2,613.00000	2,536	25.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		68.00000	74	30.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,537.00000	4,452	30.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		37.00000	40	33.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,506.00000	6,418	33.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		19.00000	21	35.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,489.00000	8,399	35.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call		3,683.00000	3,774	26.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put		2.00000	2	26.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call		2,690.00000	2,781	21.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put		9.00000	9	21.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		1,726.00000	1,813	18.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		46.00000	41	18.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		919.00000	989	18.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		238.00000	217	18.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		154.00000	169	25.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		2,474.00000	2,397	25.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call		72.00000	78	29.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put		4,391.00000	4,306	29.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call		38.00000	42	33.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put		6,358.00000	6,270	33.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call		21.00000	23	35.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put		8,340.00000	8,250	35.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call		3,732.00000	3,824	26.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put		2.00000	2	26.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call		2,739.00000	2,831	22.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put		9.00000	8	22.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call		1,772.00000	1,860	18.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put		42.00000	37	18.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call		951.00000	1,023	18.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	7.10	Put			220.00000	200	18.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call			158.00000	173	25.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put			2,427.00000	2,351	25.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call			73.00000	80	29.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put			4,342.00000	4,257	29.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call			39.00000	43	33.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put			6,308.00000	6,220	33.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call			21.00000	23	35.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put			8,291.00000	8,201	35.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call			3,782.00000	3,874	26.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put			2.00000	2	26.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call			2,789.00000	2,880	22.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put			8.00000	8	22.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call			1,819.00000	1,906	18.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put			38.00000	34	18.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call			984.00000	1,057	17.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put			203.00000	185	17.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call			162.00000	177	25.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put			2,381.00000	2,305	25.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call			74.00000	81	29.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put			4,294.00000	4,209	29.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			40.00000	43	33.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			6,259.00000	6,171	33.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			22.00000	24	35.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			8,241.00000	8,151	35.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			3,882.00000	3,974	26.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			1.00000	1	26.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			2,888.00000	2,979	22.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			7.00000	7	22.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			1,912.00000	2,001	18.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			31.00000	28	18.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,053.00000	1,128	17.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Put			172.00000	156	17.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			170.00000	186	25.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			2,289.00000	2,214	25.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			77.00000	84	29.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			4,196.00000	4,112	29.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			41.00000	45	33.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			6,160.00000	6,072	33.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			23.00000	25	35.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			8,142.00000	8,053	35.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			3,932.00000	4,024	27.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			1.00000	1	27.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			2,937.00000	3,029	22.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			7.00000	6	22.89	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	5.90	Call			1,959.00000	2,048	18.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			29.00000	26	18.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,088.00000	1,165	17.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			158.00000	143	17.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			174.00000	191	24.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			2,243.00000	2,169	24.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			79.00000	86	29.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			4,148.00000	4,064	29.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			42.00000	46	32.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			6,111.00000	6,023	32.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			23.00000	26	35.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			8,093.00000	8,003	35.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,032.00000	4,123	27.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			1.00000	1	27.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,036.00000	3,128	23.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put			6.00000	5	23.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call			2,054.00000	2,143	19.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put			23.00000	21	19.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call			1,162.00000	1,241	17.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put			131.00000	119	17.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call			183.00000	201	24.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put			2,152.00000	2,078	24.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call			82.00000	89	29.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put			4,051.00000	3,967	29.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call			43.00000	47	32.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put			6,012.00000	5,925	32.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call			25.00000	27	35.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put			7,994.00000	7,905	35.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call			3,982.00000	4,073	27.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put			1.00000	1	27.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call			2,987.00000	3,078	23.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put			6.00000	6	23.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Call			2,006.00000	2,096	19.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put			26.00000	23	19.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call			1,125.00000	1,203	17.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put			144.00000	130	17.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call			179.00000	196	24.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put			2,198.00000	2,123	24.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call			80.00000	88	29.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put			4,100.00000	4,015	29.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call			42.00000	46	32.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put			6,062.00000	5,974	32.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call			24.00000	26	35.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put			8,043.00000	7,954	35.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Call			4,081.00000	4,173	27.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	3.75	Put		1.00000	1	27.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Call		3,086.00000	3,177	23.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Put		5.00000	5	23.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Call		2,102.00000	2,192	19.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Put		22.00000	20	19.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Call		1,202.00000	1,283	17.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Put		122.00000	110	17.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Call		187.00000	205	24.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Put		2,107.00000	2,033	24.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Call		83.00000	91	29.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Put		4,002.00000	3,918	29.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Call		43.00000	48	32.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Put		5,963.00000	5,875	32.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Call		25.00000	27	35.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Put		7,944.00000	7,855	35.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Call		4,131.00000	4,223	27.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Put		1.00000	1	27.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Call		3,135.00000	3,227	23.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Put		5.00000	5	23.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Call		2,151.00000	2,241	19.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Put		20.00000	18	19.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Call		1,244.00000	1,325	17.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Put		113.00000	102	17.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Call		192.00000	210	24.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Put		2,061.00000	1,988	24.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Call		84.00000	92	29.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Put		3,954.00000	3,870	29.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Call		44.00000	48	32.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Put		5,913.00000	5,826	32.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Call		25.00000	28	35.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Put		7,895.00000	7,805	35.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.04280	7.94950		19.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call		648.00000	702	19.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put		649.00000	609	19.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Call		669.00000	723	19.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Put		619.00000	580	19.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Call		690.00000	745	19.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Put		590.00000	553	19.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		612.00000	663	19.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		713.00000	670	19.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		630.00000	682	19.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		681.00000	639	19.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		562.00000	610	19.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		813.00000	767	19.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		547.00000	593	19.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	8.25	Put		847.00000	801	19.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		532.00000	577	20.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		883.00000	835	20.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		595.00000	645	19.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put		746.00000	702	19.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call		465.00000	505	20.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put		1,065.00000	1,012	20.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		452.00000	492	20.83	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		1,103.00000	1,049	20.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		578.00000	627	19.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		779.00000	734	19.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		504.00000	547	20.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		954.00000	904	20.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		477.00000	518	20.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		1,028.00000	976	20.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		490.00000	532	20.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		991.00000	940	20.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,454.00000	3,547	23.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		5.00000	5	23.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,471.00000	2,562	19.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		21.00000	20	19.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,552.00000	1,637	18.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		102.00000	94	18.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		855.00000	920	18.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		405.00000	377	18.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call		194.00000	212	25.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put		2,745.00000	2,669	25.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call		101.00000	110	29.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put		4,652.00000	4,568	29.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call		60.00000	66	32.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put		6,611.00000	6,523	32.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call		35.00000	38	34.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put		8,585.00000	8,495	34.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call		3,554.00000	3,647	23.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put		4.00000	4	23.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call		2,567.00000	2,660	19.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put		18.00000	17	19.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call		1,638.00000	1,724	18.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put		88.00000	81	18.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call		909.00000	976	18.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put		359.00000	334	18.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call		202.00000	220	25.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put		2,653.00000	2,577	25.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call		104.00000	114	29.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put		4,555.00000	4,471	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			62.00000	67	32.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put			6,512.00000	6,425	32.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call			36.00000	39	34.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put			8,486.00000	8,397	34.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call			3,504.00000	3,597	23.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put			4.00000	4	23.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call			2,519.00000	2,611	19.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put			19.00000	18	19.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call			1,595.00000	1,680	18.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put			95.00000	88	18.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call			881.00000	948	18.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put			382.00000	355	18.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call			198.00000	216	25.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put			2,699.00000	2,623	25.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call			103.00000	112	29.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put			4,603.00000	4,519	29.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call			61.00000	67	32.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put			6,562.00000	6,474	32.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call			35.00000	39	34.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put			8,536.00000	8,446	34.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call			3,703.00000	3,796	24.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put			3.00000	3	24.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call			2,713.00000	2,806	20.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put			14.00000	13	20.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call			1,769.00000	1,857	18.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put			70.00000	64	18.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call			995.00000	1,067	18.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put			296.00000	274	18.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call			215.00000	234	24.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put			2,515.00000	2,441	24.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call			109.00000	119	28.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put			4,410.00000	4,326	28.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call			64.00000	70	31.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put			6,365.00000	6,277	31.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call			38.00000	42	34.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put			8,339.00000	8,249	34.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call			3,753.00000	3,846	24.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put			3.00000	3	24.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call			2,762.00000	2,855	20.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put			13.00000	12	20.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call			1,814.00000	1,902	18.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put			64.00000	59	18.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call			1,025.00000	1,098	17.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put			276.00000	255	17.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call			219.00000	239	24.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	10.20	Put		2,470.00000	2,396	24.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call		111.00000	121	28.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put		4,362.00000	4,278	28.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call		65.00000	71	31.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put		6,316.00000	6,228	31.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call		39.00000	43	34.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put		8,290.00000	8,200	34.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call		3,803.00000	3,896	24.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put		3.00000	3	24.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call		2,811.00000	2,904	20.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put		12.00000	11	20.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		1,859.00000	1,948	18.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		59.00000	55	18.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,056.00000	1,131	17.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		257.00000	238	17.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		224.00000	244	24.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,424.00000	2,351	24.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		113.00000	123	28.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,313.00000	4,230	28.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		66.00000	72	31.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		6,267.00000	6,179	31.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		40.00000	44	34.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		8,240.00000	8,151	34.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Call		3,852.00000	3,946	24.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put		3.00000	3	24.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call		2,860.00000	2,953	20.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put		11.00000	10	20.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call		1,904.00000	1,993	18.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put		55.00000	50	18.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call		1,088.00000	1,164	17.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put		239.00000	221	17.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call		228.00000	249	24.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put		2,379.00000	2,306	24.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call		115.00000	125	28.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put		4,265.00000	4,182	28.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call		67.00000	73	31.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put		6,217.00000	6,130	31.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call		41.00000	45	34.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put		8,191.00000	8,102	34.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call		3,902.00000	3,995	25.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put		3.00000	3	25.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call		2,909.00000	3,002	20.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put		10.00000	9	20.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call		1,950.00000	2,039	18.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put		50.00000	46	18.52	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 13/12/2010 Currency Future	7.05	Call		1,121.00000	1,197	17.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put		221.00000	205	17.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call		233.00000	254	24.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put		2,334.00000	2,261	24.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call		117.00000	127	28.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put		4,217.00000	4,134	28.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call		68.00000	74	31.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put		6,168.00000	6,081	31.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call		42.00000	45	34.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put		8,142.00000	8,053	34.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Call		3,952.00000	4,045	25.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put		2.00000	2	25.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call		2,958.00000	3,051	20.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put		9.00000	8	20.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call		1,995.00000	2,085	18.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put		46.00000	42	18.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call		1,154.00000	1,232	17.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put		205.00000	189	17.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call		238.00000	260	24.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put		2,289.00000	2,217	24.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call		119.00000	129	28.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put		4,169.00000	4,086	28.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call		69.00000	75	31.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Put		6,119.00000	6,032	31.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call		43.00000	46	34.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put		8,093.00000	8,004	34.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call		4,002.00000	4,095	25.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put		2.00000	2	25.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call		3,008.00000	3,101	21.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put		8.00000	8	21.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call		2,042.00000	2,132	18.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put		42.00000	39	18.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call		1,189.00000	1,267	17.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put		189.00000	175	17.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call		244.00000	265	24.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put		2,244.00000	2,172	24.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call		121.00000	131	28.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put		4,121.00000	4,038	28.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call		70.00000	76	31.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put		6,070.00000	5,983	31.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call		43.00000	47	34.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put		8,044.00000	7,955	34.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Call		3,653.00000	3,746	23.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Put		4.00000	4	23.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Call		2,665.00000	2,757	20.18	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 13/12/2010 Currency Future	5.30	Put		15.00000	14	20.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Call		1,725.00000	1,812	18.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Put		76.00000	70	18.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Call		965.00000	1,036	18.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Put		316.00000	293	18.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Call		210.00000	229	24.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Put		2,561.00000	2,486	24.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Call		108.00000	117	28.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Put		4,458.00000	4,374	28.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Call		63.00000	69	32.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Put		6,414.00000	6,326	32.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Call		38.00000	41	34.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Put		8,388.00000	8,298	34.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Call		4,051.00000	4,145	25.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Put		2.00000	2	25.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Call		3,057.00000	3,150	21.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Put		8.00000	7	21.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Call		2,089.00000	2,179	18.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Put		39.00000	36	18.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Call		1,227.00000	1,307	17.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Put		177.00000	164	17.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Call		248.00000	270	24.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Put		2,199.00000	2,128	24.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Call		122.00000	133	28.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Put		4,073.00000	3,990	28.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Call		71.00000	77	31.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Put		6,021.00000	5,934	31.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Call		44.00000	48	34.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Put		7,994.00000	7,905	34.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Call		4,101.00000	4,194	25.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Put		2.00000	2	25.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Call		3,107.00000	3,200	21.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Put		7.00000	7	21.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Call		2,136.00000	2,226	18.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Put		36.00000	34	18.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Call		1,266.00000	1,346	17.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Put		166.00000	153	17.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Call		253.00000	276	23.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Put		2,154.00000	2,083	23.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Call		124.00000	135	28.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Put		4,024.00000	3,942	28.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Call		71.00000	78	31.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Put		5,972.00000	5,885	31.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Call		44.00000	48	33.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Put		7,945.00000	7,856	33.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future			12.47750	12.37580		16.95	1,409,957.50	113	37,688.00
£ / R On 14/12/2009 Currency Future	12.40	Call		301.00000	361	16.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		326.00000	283	16.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		412.00000	483	17.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		237.00000	205	17.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		443.00000	516	17.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		217.00000	189	17.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		578.00000	660	17.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		152.00000	132	17.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		729.00000	818	18.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		103.00000	90	18.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		689.00000	777	18.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		114.00000	100	18.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		809.00000	901	18.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		83.00000	74	18.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		614.00000	698	17.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		138.00000	120	17.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		542.00000	622	17.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		167.00000	145	17.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		383.00000	451	17.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		257.00000	223	17.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		354.00000	419	17.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		279.00000	242	17.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		282.00000	338	17.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		356.00000	311	17.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		327.00000	389	17.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		302.00000	262	17.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		231.00000	279	17.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		455.00000	401	17.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		216.00000	261	17.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		490.00000	434	17.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		165.00000	201	18.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		639.00000	574	18.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		202.00000	245	18.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		526.00000	467	18.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		189.00000	229	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		563.00000	502	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		155.00000	189	18.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		679.00000	611	18.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		136.00000	165	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		760.00000	688	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		145.00000	177	18.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		719.00000	649	18.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		127.00000	155	19.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.05	Put		801.00000	728	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		112.00000	136	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		886.00000	809	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		92.00000	112	20.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		1,017.00000	935	20.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		68.00000	82	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		1,242.00000	1,155	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		64.00000	77	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,288.00000	1,200	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		60.00000	73	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		1,335.00000	1,245	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		64.00000	77	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,288.00000	1,200	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		57.00000	68	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		1,381.00000	1,291	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		54.00000	64	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		1,428.00000	1,337	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		46.00000	54	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,570.00000	1,477	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		48.00000	57	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,522.00000	1,430	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		82.00000	99	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		1,106.00000	1,022	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		105.00000	128	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		929.00000	850	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		77.00000	93	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		1,151.00000	1,066	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		60.00000	73	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		1,335.00000	1,245	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		51.00000	61	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		1,475.00000	1,383	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		48.00000	57	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,522.00000	1,430	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		54.00000	64	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		1,428.00000	1,337	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		72.00000	87	20.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		1,196.00000	1,110	20.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		82.00000	99	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		1,106.00000	1,022	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		87.00000	106	20.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		1,061.00000	978	20.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		105.00000	128	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		929.00000	850	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		112.00000	136	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		886.00000	809	19.62	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	13.10	Call			119.00000	145	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			843.00000	768	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			57.00000	68	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,381.00000	1,291	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			77.00000	93	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,151.00000	1,066	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			119.00000	145	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			843.00000	768	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			64.00000	77	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,288.00000	1,200	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			30.00000	35	23.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,954.00000	1,857	23.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			41.00000	48	22.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,665.00000	1,571	22.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			39.00000	46	22.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,713.00000	1,618	22.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			39.00000	46	22.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,713.00000	1,618	22.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			37.00000	43	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,761.00000	1,666	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			32.00000	37	23.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,906.00000	1,809	23.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			26.00000	30	24.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			2,100.00000	2,002	24.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			29.00000	33	23.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,003.00000	1,905	23.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			27.00000	31	24.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,051.00000	1,954	24.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			25.00000	28	24.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			2,149.00000	2,051	24.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			17.00000	20	26.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,541.00000	2,443	26.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			18.00000	21	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,492.00000	2,393	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			22.00000	26	24.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,247.00000	2,148	24.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			21.00000	24	25.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,345.00000	2,246	25.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			19.00000	22	25.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,443.00000	2,344	25.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			16.00000	18	26.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,640.00000	2,541	26.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			15.00000	17	26.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,739.00000	2,640	26.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			13.00000	16	27.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.20	Put		2,838.00000	2,738	27.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		10.00000	12	28.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		3,234.00000	3,135	28.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		37.00000	43	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,761.00000	1,666	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		33.00000	39	23.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,857.00000	1,761	23.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		46.00000	54	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,570.00000	1,477	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		22.00000	26	24.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		2,247.00000	2,148	24.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		35.00000	41	23.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,809.00000	1,713	23.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		24.00000	27	24.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		2,198.00000	2,100	24.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		21.00000	25	25.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		2,296.00000	2,197	25.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		20.00000	23	25.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		2,394.00000	2,295	25.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		14.00000	16	27.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		2,788.00000	2,689	27.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		48.00000	57	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,522.00000	1,430	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		43.00000	51	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,617.00000	1,524	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		35.00000	41	23.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,809.00000	1,713	23.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		24.00000	27	24.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		2,198.00000	2,100	24.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		16.00000	19	26.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		2,591.00000	2,492	26.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		21.00000	25	25.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		2,296.00000	2,197	25.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		15.00000	18	26.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,689.00000	2,590	26.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		27.00000	31	24.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		2,051.00000	1,954	24.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		17.00000	20	26.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		2,541.00000	2,443	26.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		29.00000	33	23.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		2,003.00000	1,905	23.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		4,077.00000	4,178	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		1.00000	1	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		2,583.00000	2,684	29.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		7.00000	7	29.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.30	Call			1,118.00000	1,216	19.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			42.00000	39	19.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			177.00000	215	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			601.00000	537	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			9.00000	11	29.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			3,433.00000	3,333	29.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			3.00000	4	34.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,927.00000	4,826	34.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			1.00000	2	38.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			6,425.00000	6,324	38.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			1.00000	1	42.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,925.00000	7,824	42.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			4,526.00000	4,628	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,029.00000	3,131	31.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			4.00000	3	31.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			1,552.00000	1,651	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			26.00000	24	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			12.00000	14	27.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,986.00000	2,887	27.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			4.00000	5	33.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			4,479.00000	4,378	33.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			2.00000	2	36.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,976.00000	5,874	36.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			1.00000	1	41.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			7,475.00000	7,374	41.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			4,776.00000	4,878	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,278.00000	3,380	32.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			3.00000	3	32.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			1,796.00000	1,896	24.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			20.00000	19	24.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			475.00000	551	17.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			199.00000	173	17.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			5.00000	7	32.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			4,229.00000	4,129	32.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			2.00000	2	36.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			5,726.00000	5,625	36.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	1	40.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			7,225.00000	7,124	40.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			155.00000	189	18.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			679.00000	611	18.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			98.00000	120	19.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			973.00000	892	19.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			41.00000	48	22.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.00	Put		1,665.00000	1,571	22.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		87.00000	106	20.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		1,061.00000	978	20.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		37.00000	43	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,761.00000	1,666	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		43.00000	51	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,617.00000	1,524	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		72.00000	87	20.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		1,196.00000	1,110	20.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call		2,286.00000	2,388	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put		11.00000	10	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call		1,310.00000	1,408	21.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put		34.00000	31	21.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call		4.00000	4	33.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put		4,728.00000	4,627	33.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call		1.00000	1	38.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put		6,725.00000	6,624	38.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call		0.00000	0	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put		8,725.00000	8,623	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call		3,179.00000	3,280	32.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put		3.00000	3	32.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call		2,188.00000	2,289	27.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put		12.00000	12	27.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		1,214.00000	1,312	20.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		38.00000	35	20.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		3.00000	4	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		4,827.00000	4,727	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		1.00000	1	39.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		6,825.00000	6,724	39.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		0.00000	0	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		8,825.00000	8,723	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		2,041.00000	2,142	26.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		15.00000	14	26.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		1,071.00000	1,168	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		45.00000	41	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		3.00000	4	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		4,977.00000	4,876	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		1.00000	1	39.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		6,975.00000	6,874	39.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		0.00000	0	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		8,975.00000	8,873	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call		3,079.00000	3,181	31.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put		3.00000	3	31.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		2,090.00000	2,191	26.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		14.00000	13	26.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.30	Call			12.00000	15	27.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			2,937.00000	2,837	27.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	1	39.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			6,925.00000	6,824	39.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			0.00000	0	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			8,925.00000	8,823	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			2,880.00000	2,982	30.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			4.00000	4	30.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			1,894.00000	1,995	25.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			18.00000	17	25.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			936.00000	1,031	18.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			60.00000	54	18.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call			264.00000	317	17.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put			388.00000	340	17.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			11.00000	13	28.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			3,135.00000	3,035	28.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			3.00000	3	34.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			5,127.00000	5,026	34.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	1	40.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			7,125.00000	7,024	40.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			0.00000	0	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			9,124.00000	9,023	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			2,731.00000	2,833	29.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			6.00000	5	29.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			1,747.00000	1,847	24.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			21.00000	20	24.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			10.00000	12	29.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			3,284.00000	3,184	29.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			2.00000	3	35.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			5,277.00000	5,175	35.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	1	40.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			7,275.00000	7,174	40.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			0.00000	0	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			9,274.00000	9,173	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			2,682.00000	2,783	29.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			6.00000	6	29.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			1,698.00000	1,798	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			22.00000	21	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			769.00000	859	18.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			93.00000	82	18.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			9.00000	11	29.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,334.00000	3,234	29.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			2.00000	3	35.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			5,327.00000	5,225	35.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			1.00000	1	40.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.70	Put			7,325.00000	7,224	40.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			0.00000	0	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			9,324.00000	9,223	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			2,632.00000	2,734	29.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			6.00000	6	29.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			1,649.00000	1,749	23.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			23.00000	22	23.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			9.00000	11	29.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			3,383.00000	3,283	29.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			2.00000	3	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			5,376.00000	5,275	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			1.00000	1	40.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			7,375.00000	7,274	40.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			0.00000	0	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			9,374.00000	9,273	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			2,533.00000	2,635	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			7.00000	7	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			651.00000	737	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			125.00000	110	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			9.00000	10	29.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			3,483.00000	3,383	29.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			2.00000	3	35.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			5,476.00000	5,375	35.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			0.00000	0	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			9,474.00000	9,373	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			1,600.00000	1,700	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			24.00000	23	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			2.00000	3	35.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			5,426.00000	5,325	35.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			1.00000	1	41.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			7,425.00000	7,324	41.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			0.00000	0	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			9,424.00000	9,323	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			2,831.00000	2,932	30.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			5.00000	5	30.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			1,845.00000	1,945	25.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			19.00000	18	25.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			893.00000	987	18.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			67.00000	60	18.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			247.00000	298	17.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			421.00000	370	17.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			10.00000	12	28.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			3,185.00000	3,085	28.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			3.00000	3	34.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			5,177.00000	5,076	34.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.55	Call			1.00000	1	40.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			7,175.00000	7,074	40.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			0.00000	0	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			9,174.00000	9,073	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			2,930.00000	3,031	30.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			4.00000	4	30.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			1,943.00000	2,044	25.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			17.00000	16	25.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			980.00000	1,076	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			54.00000	48	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			11.00000	13	28.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			3,085.00000	2,986	28.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			3.00000	3	34.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			5,077.00000	4,976	34.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			1.00000	1	40.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			7,075.00000	6,974	40.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			0.00000	0	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			9,074.00000	8,973	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			3,328.00000	3,430	33.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			2.00000	2	33.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			2,336.00000	2,437	27.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			10.00000	9	27.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,358.00000	1,457	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			32.00000	29	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			508.00000	586	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			182.00000	158	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			15.00000	18	26.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,689.00000	2,590	26.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			4.00000	5	33.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			4,678.00000	4,577	33.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			1.00000	1	38.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,675.00000	6,574	38.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			0.00000	0	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,675.00000	8,573	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,378.00000	3,480	33.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			2.00000	2	33.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,385.00000	2,486	28.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			9.00000	9	28.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,406.00000	1,505	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			30.00000	28	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			4.00000	5	33.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,628.00000	4,527	33.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			1.00000	1	38.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,625.00000	6,524	38.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			0.00000	1	42.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.00	Put		8,625.00000	8,523	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call		3,229.00000	3,330	32.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put		3.00000	3	32.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call		2,237.00000	2,338	27.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put		11.00000	11	27.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call		1,261.00000	1,360	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put		36.00000	33	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		14.00000	16	27.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		2,788.00000	2,689	27.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call		3.00000	4	33.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put		4,778.00000	4,677	33.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call		1.00000	1	39.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put		6,775.00000	6,674	39.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call		0.00000	0	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put		8,775.00000	8,673	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call		3,129.00000	3,231	32.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put		3.00000	3	32.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call		2,139.00000	2,240	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put		13.00000	13	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call		1,166.00000	1,264	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put		40.00000	37	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call		13.00000	15	27.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put		2,887.00000	2,788	27.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call		3.00000	4	34.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put		4,877.00000	4,776	34.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call		1.00000	1	39.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put		6,875.00000	6,774	39.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call		0.00000	0	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put		8,875.00000	8,773	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call		2,980.00000	3,081	31.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put		4.00000	4	31.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		1,992.00000	2,093	26.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		17.00000	16	26.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		1,024.00000	1,121	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		48.00000	43	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		12.00000	14	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		3,036.00000	2,936	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		3.00000	4	34.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		5,027.00000	4,926	34.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		1.00000	1	39.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		7,025.00000	6,924	39.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		0.00000	0	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		9,025.00000	8,923	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		2,781.00000	2,882	30.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		5.00000	5	30.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.60	Call			851.00000	944	18.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			75.00000	67	18.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			2.00000	3	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			5,227.00000	5,126	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			0.00000	0	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			9,224.00000	9,123	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			2,484.00000	2,585	28.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			8.00000	8	28.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			1,503.00000	1,603	22.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put			27.00000	25	22.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			8.00000	10	30.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,532.00000	3,433	30.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			2.00000	2	35.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			5,526.00000	5,425	35.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			1.00000	1	41.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			7,525.00000	7,424	41.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			0.00000	0	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			9,524.00000	9,423	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			3,428.00000	3,530	33.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			2.00000	2	33.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			2,434.00000	2,536	28.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			9.00000	8	28.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			1,454.00000	1,554	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			29.00000	26	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			4.00000	5	33.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			4,578.00000	4,477	33.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			1.00000	1	38.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,575.00000	6,474	38.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			0.00000	1	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			8,575.00000	8,473	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			3,528.00000	3,629	34.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			2.00000	2	34.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			1.00000	2	38.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,475.00000	6,374	38.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			1.00000	1	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,475.00000	8,373	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			3,478.00000	3,579	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			2.00000	2	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			4.00000	5	33.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put			4,528.00000	4,428	33.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			1.00000	1	38.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			6,525.00000	6,424	38.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			1.00000	1	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			8,525.00000	8,423	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			3,677.00000	3,779	35.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	8.70	Put			2.00000	2	35.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			5.00000	6	32.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			4,329.00000	4,229	32.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			1.00000	2	37.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			6,326.00000	6,224	37.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			1.00000	1	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			8,325.00000	8,223	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			3,727.00000	3,829	35.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			1.00000	1	35.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call			5.00000	6	32.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put			4,279.00000	4,179	32.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call			1.00000	2	37.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put			6,276.00000	6,174	37.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call			1.00000	1	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put			8,275.00000	8,173	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call			3,777.00000	3,879	35.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put			1.00000	1	35.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call			1.00000	2	37.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put			6,226.00000	6,124	37.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call			1.00000	1	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put			8,225.00000	8,123	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call			3,827.00000	3,929	36.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put			1.00000	1	36.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call			5.00000	7	32.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put			4,180.00000	4,079	32.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call			1.00000	2	37.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put			6,176.00000	6,074	37.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call			1.00000	1	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put			8,175.00000	8,073	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call			4,027.00000	4,128	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put			1.00000	1	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call			6.00000	8	31.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put			3,981.00000	3,880	31.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call			1.00000	1	42.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put			7,975.00000	7,873	42.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call			7.00000	8	31.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put			3,931.00000	3,831	31.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call			2.00000	2	36.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put			5,926.00000	5,824	36.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Call			3,977.00000	4,079	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put			1.00000	1	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call			6.00000	8	32.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put			4,030.00000	3,930	32.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call			1.00000	2	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put			6,026.00000	5,924	36.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	20.40	Call			1.00000	1	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put			8,025.00000	7,923	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call			4,126.00000	4,228	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put			1.00000	1	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call			7.00000	8	31.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put			3,881.00000	3,781	31.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call			2.00000	2	36.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put			5,876.00000	5,774	36.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call			1.00000	1	42.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put			7,875.00000	7,774	42.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Call			4,376.00000	4,478	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put			0.00000	0	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call			8.00000	10	30.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put			3,632.00000	3,532	30.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call			2.00000	2	35.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put			5,626.00000	5,525	35.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call			1.00000	1	41.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put			7,625.00000	7,524	41.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call			4,476.00000	4,578	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put			0.00000	0	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Call			3,927.00000	4,029	36.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Put			1.00000	1	36.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Call			6.00000	7	32.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Put			4,080.00000	3,980	32.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Call			1.00000	2	37.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Put			6,076.00000	5,974	37.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Call			1.00000	1	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Put			8,075.00000	7,973	42.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Call			4,176.00000	4,278	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Put			1.00000	1	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Call			7.00000	9	31.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Put			3,831.00000	3,731	31.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Call			2.00000	2	36.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Put			5,826.00000	5,725	36.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Call			1.00000	1	42.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Put			7,825.00000	7,724	42.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Call			4,426.00000	4,528	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Put			0.00000	0	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Call			8.00000	10	30.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Put			3,582.00000	3,482	30.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Call			2.00000	2	35.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Put			5,576.00000	5,475	35.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Call			1.00000	1	41.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Put			7,575.00000	7,474	41.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Call			4,726.00000	4,828	36.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	0	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Call		4,576.00000	4,678	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Put		0.00000	0	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Call		3,578.00000	3,679	34.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Put		2.00000	2	34.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Call		4,626.00000	4,728	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Put		0.00000	0	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Call		3,627.00000	3,729	34.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Put		2.00000	2	34.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Call		4,226.00000	4,328	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Put		0.00000	0	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Call		7.00000	9	31.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Put		3,781.00000	3,681	31.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Call		2.00000	2	36.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Put		5,776.00000	5,675	36.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Call		1.00000	1	42.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Put		7,775.00000	7,674	42.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.68660	12.58080		17.09	1,573,138.40	124	861.00
£ / R On 15/03/2010 Currency Future	12.60	Call		520.00000	585	17.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		539.00000	499	17.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		614.00000	687	16.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		433.00000	400	16.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		639.00000	714	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		409.00000	377	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call		749.00000	831	16.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		319.00000	294	16.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		873.00000	960	16.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		242.00000	223	16.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call		841.00000	926	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put		260.00000	240	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		939.00000	1,029	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		208.00000	192	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		779.00000	862	16.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		298.00000	275	16.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		721.00000	800	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		340.00000	314	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		589.00000	660	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		458.00000	424	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		565.00000	635	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		485.00000	448	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		501.00000	565	17.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		570.00000	528	17.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		542.00000	610	17.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		511.00000	473	17.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		447.00000	506	17.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.80	Put			666.00000	620	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			430.00000	488	17.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			700.00000	652	17.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			371.00000	423	18.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			840.00000	786	18.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			415.00000	471	17.83	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put			734.00000	684	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			399.00000	454	17.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			769.00000	718	17.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call			357.00000	408	18.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put			877.00000	821	18.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call			332.00000	380	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put			951.00000	893	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call			345.00000	393	18.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put			914.00000	857	18.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call			320.00000	366	18.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put			989.00000	930	18.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			298.00000	341	18.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			1,067.00000	1,005	18.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			259.00000	297	19.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			1,228.00000	1,161	19.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			225.00000	260	19.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,394.00000	1,323	19.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			218.00000	251	20.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,437.00000	1,364	20.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			210.00000	243	20.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,480.00000	1,406	20.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			204.00000	235	20.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,523.00000	1,448	20.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call			191.00000	220	20.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			1,610.00000	1,534	20.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			173.00000	200	20.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			1,742.00000	1,663	20.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			179.00000	206	20.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			1,698.00000	1,620	20.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			1,609.00000	1,710	18.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			78.00000	74	18.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			3,445.00000	3,551	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			14.00000	14	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			241.00000	278	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			1,310.00000	1,241	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			287.00000	330	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			1,107.00000	1,043	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			122.00000	141	22.14	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			2,241.00000	2,154	22.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.50	Call			268.00000	308	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			1,187.00000	1,121	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			184.00000	213	20.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,654.00000	1,577	20.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			197.00000	227	20.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,566.00000	1,491	20.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			250.00000	287	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			1,269.00000	1,201	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			277.00000	318	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			1,147.00000	1,082	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			309.00000	354	18.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			1,028.00000	967	18.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			233.00000	268	19.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,352.00000	1,282	19.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,102.00000	3,207	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			21.00000	20	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			2,126.00000	2,230	20.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			45.00000	44	20.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			1,205.00000	1,302	16.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			124.00000	116	16.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			139.00000	161	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			2,059.00000	1,975	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			67.00000	77	23.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,986.00000	2,890	23.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			33.00000	37	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,953.00000	3,850	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			22.00000	24	26.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,941.00000	4,838	26.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,004.00000	3,109	24.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			23.00000	23	24.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			2,030.00000	2,134	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			49.00000	47	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			1,119.00000	1,215	16.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			138.00000	128	16.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			131.00000	152	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			2,151.00000	2,066	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			63.00000	71	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			3,082.00000	2,984	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			31.00000	34	24.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			4,050.00000	3,947	24.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			21.00000	24	26.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			5,040.00000	4,937	26.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			2,906.00000	3,011	23.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			25.00000	24	23.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			1,935.00000	2,039	19.37	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 15/03/2010 Currency Future	10.70	Put			54.00000	52	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			1,045.00000	1,138	16.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			164.00000	152	16.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			482.00000	544	17.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			601.00000	558	17.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			58.00000	66	23.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			3,177.00000	3,079	23.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			30.00000	33	24.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			4,149.00000	4,046	24.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			20.00000	23	26.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			5,140.00000	5,036	26.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			2,808.00000	2,913	23.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			27.00000	26	23.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			1,841.00000	1,944	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			60.00000	57	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			973.00000	1,065	16.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			193.00000	178	16.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			113.00000	130	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			2,332.00000	2,244	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			54.00000	61	23.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			3,273.00000	3,174	23.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			29.00000	31	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			4,248.00000	4,145	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			20.00000	22	27.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			5,239.00000	5,136	27.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			2,661.00000	2,766	22.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			30.00000	29	22.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			1,701.00000	1,803	18.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			70.00000	67	18.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			101.00000	116	22.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,470.00000	2,380	22.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			49.00000	55	23.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			3,418.00000	3,318	23.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			27.00000	30	25.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			4,396.00000	4,293	25.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			19.00000	21	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			5,388.00000	5,285	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			2,759.00000	2,864	23.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			28.00000	27	23.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			1,794.00000	1,897	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			63.00000	60	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			109.00000	126	22.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			2,378.00000	2,289	22.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			52.00000	59	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			3,321.00000	3,222	23.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.85	Call			28.00000	31	24.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			4,297.00000	4,194	24.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			20.00000	22	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			5,289.00000	5,185	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,053.00000	3,158	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			22.00000	22	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,078.00000	2,182	19.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			47.00000	45	19.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,162.00000	1,258	16.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			131.00000	122	16.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			135.00000	157	21.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			2,104.00000	2,020	21.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			65.00000	74	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			3,034.00000	2,937	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			32.00000	35	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			4,002.00000	3,899	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			22.00000	24	26.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,991.00000	4,888	26.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			2,857.00000	2,962	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			26.00000	25	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			1,888.00000	1,991	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			57.00000	55	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,009.00000	1,101	16.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			178.00000	165	16.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			464.00000	525	17.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			633.00000	588	17.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			117.00000	136	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			2,286.00000	2,199	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			56.00000	63	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			3,225.00000	3,127	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			29.00000	32	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			4,198.00000	4,095	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			20.00000	23	27.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			5,189.00000	5,086	27.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			2,955.00000	3,060	24.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			24.00000	23	24.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			1,983.00000	2,086	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			52.00000	49	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,081.00000	1,176	16.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			150.00000	140	16.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			126.00000	146	22.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			2,196.00000	2,110	22.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			60.00000	68	23.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			3,130.00000	3,032	23.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			31.00000	33	24.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.65	Put		4,100.00000	3,997	24.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		21.00000	23	26.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		5,090.00000	4,987	26.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		2,710.00000	2,815	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put		29.00000	28	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		1,748.00000	1,850	18.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		67.00000	63	18.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		905.00000	994	16.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		225.00000	207	16.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		105.00000	121	22.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		2,424.00000	2,334	22.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		50.00000	57	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		3,370.00000	3,270	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		28.00000	30	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		4,347.00000	4,244	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		19.00000	22	27.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		5,338.00000	5,235	27.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		233.00000	268	19.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,352.00000	1,282	19.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call		3,298.00000	3,403	25.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		17.00000	17	25.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call		2,320.00000	2,424	21.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put		39.00000	38	21.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call		1,382.00000	1,481	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put		101.00000	95	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call		666.00000	742	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		385.00000	355	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		157.00000	182	21.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		1,877.00000	1,796	21.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		78.00000	89	22.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		2,797.00000	2,702	22.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		38.00000	42	23.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		3,757.00000	3,656	23.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		24.00000	26	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		4,743.00000	4,640	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		12.00000	14	30.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		6,731.00000	6,627	30.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		5.00000	6	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		8,724.00000	8,619	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		3,151.00000	3,256	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		20.00000	19	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		2,175.00000	2,279	20.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		44.00000	42	20.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		1,249.00000	1,347	16.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		118.00000	110	16.72	0.00	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			70.00000	79	22.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			2,939.00000	2,843	22.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			22.00000	25	26.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			4,891.00000	4,788	26.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			11.00000	13	30.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			6,880.00000	6,777	30.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			4.00000	5	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			8,873.00000	8,768	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			11.00000	13	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			6,980.00000	6,876	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			4.00000	5	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			8,973.00000	8,868	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			11.00000	12	30.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			7,030.00000	6,926	30.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			4.00000	4	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			9,023.00000	8,918	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			10.00000	12	30.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			7,179.00000	7,075	30.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			3.00000	4	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			9,173.00000	9,067	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			10.00000	11	31.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			7,279.00000	7,175	31.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			3.00000	4	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			9,272.00000	9,167	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			10.00000	11	31.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			7,329.00000	7,225	31.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			3.00000	4	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			9,322.00000	9,217	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			9.00000	11	31.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			7,379.00000	7,274	31.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			3.00000	3	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			9,372.00000	9,267	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			2,563.00000	2,668	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			32.00000	31	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			809.00000	894	16.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			279.00000	257	16.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			45.00000	51	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,515.00000	3,414	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			18.00000	21	27.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,488.00000	5,384	27.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			9.00000	11	31.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			7,478.00000	7,374	31.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			3.00000	3	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			9,472.00000	9,367	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			10.00000	12	30.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.80	Put		7,229.00000	7,125	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		3.00000	4	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		9,222.00000	9,117	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		10.00000	12	30.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		7,080.00000	6,976	30.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		4.00000	4	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		9,073.00000	8,968	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		3,200.00000	3,305	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		19.00000	18	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		2,223.00000	2,327	20.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		42.00000	40	20.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		1,293.00000	1,391	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		112.00000	105	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		72.00000	83	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		2,891.00000	2,796	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		23.00000	25	26.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		4,842.00000	4,739	26.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		11.00000	13	30.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		6,831.00000	6,727	30.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		4.00000	5	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		8,824.00000	8,719	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		3,347.00000	3,452	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		16.00000	16	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		2,368.00000	2,473	21.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		38.00000	36	21.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		1,427.00000	1,527	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		96.00000	90	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		693.00000	771	16.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		362.00000	334	16.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		81.00000	92	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		2,750.00000	2,656	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		24.00000	27	25.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		4,693.00000	4,590	25.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		12.00000	14	30.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		6,681.00000	6,578	30.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		5.00000	6	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		8,674.00000	8,569	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		3,396.00000	3,502	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		15.00000	15	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		2,417.00000	2,522	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		36.00000	35	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		1,472.00000	1,572	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		91.00000	86	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		84.00000	96	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		2,703.00000	2,609	22.68	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 15/03/2010 Currency Future	17.20	Call			24.00000	27	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put			4,644.00000	4,540	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call			12.00000	14	30.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put			6,632.00000	6,528	30.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call			5.00000	6	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put			8,624.00000	8,519	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call			3,249.00000	3,354	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put			18.00000	18	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call			2,271.00000	2,376	20.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put			41.00000	39	20.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call			1,337.00000	1,436	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put			106.00000	99	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call			75.00000	86	22.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put			2,844.00000	2,749	22.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call			23.00000	26	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			4,792.00000	4,689	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			12.00000	14	30.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			6,781.00000	6,677	30.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			4.00000	5	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			8,774.00000	8,669	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			11.00000	13	30.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			6,930.00000	6,826	30.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			4.00000	5	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			8,923.00000	8,818	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			2,514.00000	2,619	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put			34.00000	32	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call			1,563.00000	1,664	17.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put			82.00000	77	17.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			44.00000	49	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put			3,563.00000	3,462	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call			18.00000	21	27.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			5,537.00000	5,434	27.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			9.00000	11	31.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			7,528.00000	7,424	31.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			3.00000	3	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			9,522.00000	9,417	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			2,466.00000	2,570	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			35.00000	34	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			1,517.00000	1,618	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			86.00000	81	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			42.00000	47	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			3,612.00000	3,511	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			18.00000	20	27.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			5,587.00000	5,484	27.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			9.00000	10	31.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	20.15	Put			7,578.00000	7,474	31.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			3.00000	3	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			9,572.00000	9,466	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			2,612.00000	2,717	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			31.00000	30	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			1,655.00000	1,757	18.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			74.00000	70	18.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			385.00000	438	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put			804.00000	751	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call			47.00000	53	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put			3,466.00000	3,366	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call			19.00000	21	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put			5,438.00000	5,335	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call			9.00000	11	31.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put			7,428.00000	7,324	31.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call			3.00000	3	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put			9,422.00000	9,317	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call			3,544.00000	3,649	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put			13.00000	13	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call			94.00000	108	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put			2,563.00000	2,471	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call			26.00000	29	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put			4,495.00000	4,392	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call			13.00000	15	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put			6,482.00000	6,379	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call			6.00000	7	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			8,475.00000	8,370	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			87.00000	100	22.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put			2,656.00000	2,563	22.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			25.00000	28	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			4,594.00000	4,491	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call			13.00000	15	29.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			6,582.00000	6,478	29.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			5.00000	6	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			8,574.00000	8,470	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			3,495.00000	3,600	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			14.00000	14	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			90.00000	104	22.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			2,609.00000	2,517	22.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			25.00000	28	25.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			4,545.00000	4,441	25.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call			13.00000	15	29.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			6,532.00000	6,428	29.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			5.00000	6	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			8,525.00000	8,420	32.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	8.95	Call			3,642.00000	3,748	26.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			12.00000	12	26.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			14.00000	16	29.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			6,383.00000	6,279	29.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			6.00000	7	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			8,375.00000	8,270	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			3,741.00000	3,847	26.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			10.00000	10	26.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			14.00000	16	29.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			6,283.00000	6,180	29.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			6.00000	8	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			8,276.00000	8,171	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			3,692.00000	3,798	26.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			11.00000	11	26.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			14.00000	16	29.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			6,333.00000	6,230	29.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			6.00000	7	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			8,325.00000	8,221	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			3,791.00000	3,896	26.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			10.00000	10	26.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			15.00000	17	29.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			6,234.00000	6,130	29.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call			7.00000	8	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put			8,226.00000	8,121	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call			4,038.00000	4,144	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put			7.00000	7	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call			16.00000	18	28.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put			5,985.00000	5,882	28.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call			8.00000	9	32.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put			7,977.00000	7,873	32.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call			4,087.00000	4,193	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put			6.00000	6	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call			16.00000	19	28.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put			5,935.00000	5,832	28.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call			8.00000	9	32.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put			7,927.00000	7,823	32.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call			3,989.00000	4,095	27.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put			8.00000	8	27.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call			16.00000	18	29.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put			6,035.00000	5,932	29.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call			8.00000	9	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put			8,027.00000	7,922	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call			4,137.00000	4,242	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put			6.00000	6	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call			144.00000	166	21.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.45	Put			2,013.00000	1,930	21.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call			35.00000	38	24.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put			3,904.00000	3,801	24.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call			16.00000	19	28.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put			5,886.00000	5,782	28.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call			8.00000	9	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put			7,877.00000	7,773	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call			4,384.00000	4,490	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put			3.00000	3	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call			168.00000	194	21.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put			1,787.00000	1,707	21.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call			41.00000	45	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put			3,660.00000	3,559	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call			18.00000	20	28.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put			5,637.00000	5,533	28.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call			9.00000	10	31.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put			7,628.00000	7,524	31.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call			4,434.00000	4,540	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put			3.00000	3	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Call			3,939.00000	4,045	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Put			8.00000	8	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Call			15.00000	18	29.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Put			6,085.00000	5,981	29.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Call			7.00000	9	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Put			8,077.00000	7,972	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Call			4,533.00000	4,639	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Put			2.00000	2	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Call			4,732.00000	4,838	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Put			1.00000	1	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Call			4,583.00000	4,689	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Put			2.00000	2	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Call			3,593.00000	3,699	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Put			12.00000	12	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Call			4,633.00000	4,738	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Put			2.00000	2	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Call			4,235.00000	4,341	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Put			5.00000	5	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Call			153.00000	177	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Put			1,922.00000	1,840	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Call			37.00000	41	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Put			3,806.00000	3,704	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Call			17.00000	19	28.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Put			5,786.00000	5,683	28.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Call			8.00000	10	31.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Put			7,777.00000	7,673	31.85	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	8.40	Call		4,186.00000	4,292	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Put		5.00000	5	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Call		148.00000	171	21.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Put		1,967.00000	1,885	21.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Call		36.00000	39	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Put		3,855.00000	3,753	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Call		17.00000	19	28.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Put		5,836.00000	5,733	28.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Call		8.00000	10	31.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Put		7,827.00000	7,723	31.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.89490	12.78510		17.28	902,643.00	70	569.00
£ / R On 14/06/2010 Currency Future	12.80	Call		685.00000	759	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		700.00000	664	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		772.00000	852	17.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		587.00000	557	17.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		795.00000	876	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		560.00000	532	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		895.00000	982	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		460.00000	437	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		1,005.00000	1,097	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		370.00000	352	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call		976.00000	1,067	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put		391.00000	372	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,064.00000	1,159	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		329.00000	314	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		921.00000	1,010	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		436.00000	415	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		844.00000	928	16.84	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put		509.00000	483	16.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		749.00000	827	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		614.00000	583	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		706.00000	781	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		670.00000	636	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		666.00000	739	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		731.00000	694	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		727.00000	804	17.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		642.00000	609	17.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		869.00000	954	16.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		484.00000	460	16.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		727.00000	804	17.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		642.00000	609	17.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		613.00000	682	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		828.00000	787	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		596.00000	664	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		861.00000	819	17.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.25	Call			535.00000	597	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			1,000.00000	952	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			580.00000	646	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			895.00000	851	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			494.00000	553	18.53	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put			1,108.00000	1,058	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			301.00000	340	20.62	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,916.00000	1,845	20.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			67.00000	76	24.49	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,782.00000	4,681	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			564.00000	630	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			929.00000	885	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			521.00000	582	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			1,035.00000	987	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			507.00000	567	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			1,072.00000	1,022	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			481.00000	538	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			1,146.00000	1,094	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			456.00000	512	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			1,221.00000	1,167	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			412.00000	463	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,377.00000	1,318	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			363.00000	409	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,578.00000	1,515	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			355.00000	400	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,620.00000	1,555	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			338.00000	381	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,703.00000	1,636	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			330.00000	372	20.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,745.00000	1,677	20.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			308.00000	347	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,873.00000	1,803	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			315.00000	356	20.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,830.00000	1,761	20.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			391.00000	440	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,456.00000	1,396	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			445.00000	499	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,259.00000	1,204	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			422.00000	474	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,337.00000	1,280	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			433.00000	486	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,298.00000	1,242	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			382.00000	430	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,497.00000	1,435	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			346.00000	390	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 14/06/2010 Currency Future	14.10	Put		1,661.00000	1,595	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		322.00000	364	20.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,787.00000	1,719	20.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		372.00000	419	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,537.00000	1,475	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		401.00000	451	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,416.00000	1,357	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		372.00000	419	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,537.00000	1,475	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		382.00000	430	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,497.00000	1,435	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		422.00000	474	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,337.00000	1,280	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		468.00000	525	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		1,183.00000	1,130	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		275.00000	311	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		2,090.00000	2,016	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		192.00000	219	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,757.00000	2,674	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		122.00000	141	23.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,687.00000	3,596	23.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		73.00000	84	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		4,638.00000	4,539	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		40.00000	45	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		5,605.00000	5,500	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		197.00000	224	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,712.00000	2,629	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		125.00000	144	23.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,640.00000	3,549	23.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		75.00000	86	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		4,590.00000	4,491	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		42.00000	46	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		5,557.00000	5,451	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		4,201.00000	4,311	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		16.00000	16	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		2,734.00000	2,843	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		49.00000	48	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		1,377.00000	1,479	16.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		192.00000	185	16.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		136.00000	156	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		3,451.00000	3,361	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		63.00000	72	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,878.00000	4,777	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		28.00000	31	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		6,343.00000	6,236	25.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	20.60	Call			19.00000	22	27.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,834.00000	7,727	27.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			4,642.00000	4,752	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			7.00000	7	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,173.00000	3,283	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			38.00000	38	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			1,747.00000	1,853	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			112.00000	108	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			167.00000	191	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			3,032.00000	2,946	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			82.00000	95	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			4,447.00000	4,350	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			34.00000	37	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,899.00000	5,792	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			21.00000	24	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			7,386.00000	7,279	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			4,889.00000	4,999	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			4.00000	5	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			3,418.00000	3,527	22.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			32.00000	32	22.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			1,966.00000	2,073	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			81.00000	78	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			188.00000	214	22.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,802.00000	2,719	22.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			96.00000	110	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			4,211.00000	4,115	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			39.00000	43	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			5,654.00000	5,548	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			23.00000	25	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			7,138.00000	7,030	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			3,320.00000	3,429	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			35.00000	34	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			2,345.00000	2,453	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			60.00000	58	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			1,456.00000	1,560	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			171.00000	165	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			819.00000	902	16.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			534.00000	507	16.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			287.00000	325	20.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			2,002.00000	1,930	20.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			179.00000	204	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,894.00000	2,809	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			115.00000	132	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,830.00000	3,737	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			2,442.00000	2,550	18.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.40	Put		57.00000	55	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		1,537.00000	1,641	16.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		152.00000	147	16.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		120.00000	138	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,734.00000	3,643	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		71.00000	81	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,686.00000	4,586	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		3,467.00000	3,576	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		31.00000	31	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		2,490.00000	2,599	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		55.00000	54	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		1,578.00000	1,683	16.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		143.00000	138	16.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		65.00000	74	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,830.00000	4,729	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		257.00000	291	21.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		2,222.00000	2,146	21.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		159.00000	182	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		3,124.00000	3,037	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		103.00000	120	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		4,068.00000	3,975	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		58.00000	65	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		5,023.00000	4,920	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		228.00000	258	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		2,443.00000	2,363	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		142.00000	163	23.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		3,357.00000	3,268	23.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		90.00000	104	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		4,305.00000	4,209	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		50.00000	56	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		5,265.00000	5,161	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		3,076.00000	3,185	21.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		41.00000	40	21.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		2,104.00000	2,211	16.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		69.00000	66	16.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		1,262.00000	1,363	16.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		227.00000	218	16.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		202.00000	229	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,666.00000	2,584	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		127.00000	147	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		3,592.00000	3,502	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		78.00000	89	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		4,543.00000	4,444	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		43.00000	47	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		5,508.00000	5,403	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			2,929.00000	3,038	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			44.00000	43	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			1,158.00000	1,256	16.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			273.00000	261	16.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			648.00000	719	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			762.00000	724	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			2,880.00000	2,989	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			45.00000	44	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,921.00000	2,028	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			86.00000	83	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,126.00000	1,223	16.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			291.00000	278	16.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			630.00000	700	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			795.00000	755	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			183.00000	209	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,848.00000	2,764	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			117.00000	135	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,782.00000	3,690	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			69.00000	79	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			4,734.00000	4,634	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			38.00000	42	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			5,703.00000	5,597	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			2,783.00000	2,892	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			47.00000	47	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			1,834.00000	1,940	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			98.00000	95	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			175.00000	199	22.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,940.00000	2,855	22.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			112.00000	130	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,877.00000	3,785	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			36.00000	39	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			5,801.00000	5,694	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			2,685.00000	2,794	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			50.00000	49	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			108.00000	124	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,973.00000	3,880	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			61.00000	69	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,926.00000	4,824	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			2,978.00000	3,087	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			43.00000	42	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			2,010.00000	2,118	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			75.00000	73	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			1,191.00000	1,290	16.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			256.00000	245	16.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			3,124.00000	3,234	21.41	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	9.70	Put		39.00000	39	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,152.00000	2,260	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		67.00000	65	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,300.00000	1,401	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		215.00000	206	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		207.00000	235	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,621.00000	2,540	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		130.00000	150	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		3,545.00000	3,455	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		80.00000	92	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		4,495.00000	4,397	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		44.00000	49	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		5,459.00000	5,354	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,152.00000	2,260	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		67.00000	65	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,300.00000	1,401	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		215.00000	206	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		207.00000	235	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,621.00000	2,540	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		2,831.00000	2,940	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		46.00000	45	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		1,877.00000	1,984	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		92.00000	89	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		1,095.00000	1,191	16.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		310.00000	296	16.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		37.00000	40	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		5,752.00000	5,646	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		1,790.00000	1,896	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		105.00000	101	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		1,034.00000	1,128	16.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		349.00000	333	16.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		171.00000	195	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		2,986.00000	2,900	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		110.00000	127	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		3,925.00000	3,832	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		35.00000	38	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		5,850.00000	5,743	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		3,271.00000	3,380	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		36.00000	35	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		2,297.00000	2,405	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		61.00000	60	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		1,416.00000	1,519	16.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		181.00000	174	16.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		222.00000	252	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		2,487.00000	2,407	21.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.05	Call			139.00000	160	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			3,404.00000	3,315	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			87.00000	101	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			4,352.00000	4,256	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			48.00000	54	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			5,313.00000	5,209	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			25.00000	27	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,790.00000	6,683	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			12.00000	14	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			8,777.00000	8,669	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			2,200.00000	2,308	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			65.00000	63	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			1,338.00000	1,440	16.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			203.00000	195	16.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			24.00000	27	26.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			6,889.00000	6,782	26.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			11.00000	13	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			8,876.00000	8,768	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			24.00000	26	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			6,988.00000	6,881	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			11.00000	12	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			8,975.00000	8,867	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			3,027.00000	3,136	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			42.00000	41	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			2,056.00000	2,163	16.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			70.00000	68	16.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			1,224.00000	1,325	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			239.00000	230	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			156.00000	178	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			3,170.00000	3,083	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			56.00000	63	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			5,071.00000	4,968	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			23.00000	26	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			7,038.00000	6,931	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			10.00000	12	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			9,025.00000	8,917	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,921.00000	2,028	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			86.00000	83	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,126.00000	1,223	16.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			291.00000	278	16.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			630.00000	700	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			795.00000	755	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			145.00000	167	23.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,310.00000	3,222	23.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			51.00000	57	24.55	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 14/06/2010 Currency Future	17.95	Put		5,216.00000	5,113	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		22.00000	25	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		7,187.00000	7,080	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		9.00000	11	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		9,174.00000	9,066	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		145.00000	167	23.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,310.00000	3,222	23.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		22.00000	25	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		7,237.00000	7,130	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		9.00000	11	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		9,224.00000	9,116	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		133.00000	153	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		3,498.00000	3,408	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		45.00000	51	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		5,410.00000	5,306	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call		8.00000	10	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put		9,373.00000	9,265	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call		2,636.00000	2,745	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put		51.00000	50	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call		1,704.00000	1,810	16.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put		119.00000	115	16.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		549.00000	613	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		964.00000	918	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call		21.00000	24	26.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put		7,436.00000	7,329	26.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call		8.00000	9	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put		9,423.00000	9,314	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		2,539.00000	2,648	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		54.00000	53	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		1,620.00000	1,725	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		135.00000	130	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		21.00000	23	27.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		7,535.00000	7,428	27.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		8.00000	9	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		9,522.00000	9,414	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		2,588.00000	2,696	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		53.00000	51	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		1,662.00000	1,767	16.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		127.00000	122	16.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		949.00000	1,038	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		413.00000	393	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		21.00000	23	26.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		7,486.00000	7,379	26.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		8.00000	9	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		9,473.00000	9,364	27.87	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 14/06/2010 Currency Future	18.10	Call			47.00000	52	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			5,362.00000	5,257	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			22.00000	24	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			7,336.00000	7,229	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			9.00000	10	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			9,323.00000	9,215	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			149.00000	170	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			3,264.00000	3,176	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			53.00000	59	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			5,168.00000	5,064	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			10.00000	11	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			9,125.00000	9,016	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			3,369.00000	3,478	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put			33.00000	33	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call			2,393.00000	2,502	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put			58.00000	57	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call			1,497.00000	1,600	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			161.00000	155	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			26.00000	28	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			6,690.00000	6,583	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			13.00000	15	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			8,677.00000	8,570	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			26.00000	28	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			6,641.00000	6,534	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			13.00000	15	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put			8,628.00000	8,520	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call			3,222.00000	3,331	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put			37.00000	37	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call			2,248.00000	2,356	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put			63.00000	61	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call			25.00000	27	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put			6,839.00000	6,732	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call			12.00000	13	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put			8,826.00000	8,718	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call			163.00000	186	22.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put			3,078.00000	2,991	22.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call			59.00000	67	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put			4,974.00000	4,872	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call			24.00000	26	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put			6,939.00000	6,832	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call			11.00000	13	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put			8,926.00000	8,818	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call			152.00000	174	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put			3,217.00000	3,129	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call			54.00000	61	24.53	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	17.85	Put		5,119.00000	5,016	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		23.00000	26	26.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		7,088.00000	6,981	26.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		10.00000	11	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		9,075.00000	8,967	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		20.00000	23	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		7,585.00000	7,478	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		7.00000	9	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		9,572.00000	9,464	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call		22.00000	24	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		7,287.00000	7,180	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call		9.00000	10	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put		9,274.00000	9,165	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call		3,565.00000	3,674	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put		29.00000	30	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call		27.00000	30	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put		6,492.00000	6,385	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call		14.00000	16	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put		8,479.00000	8,371	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call		26.00000	29	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put		6,591.00000	6,484	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call		13.00000	15	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put		8,578.00000	8,471	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call		3,516.00000	3,625	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put		30.00000	30	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call		27.00000	29	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put		6,542.00000	6,434	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call		14.00000	16	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put		8,529.00000	8,421	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call		3,663.00000	3,773	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put		28.00000	28	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call		212.00000	240	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put		2,577.00000	2,495	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call		28.00000	30	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put		6,393.00000	6,285	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call		15.00000	17	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put		8,380.00000	8,272	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call		3,761.00000	3,871	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put		26.00000	26	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call		29.00000	31	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put		6,294.00000	6,186	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call		16.00000	18	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put		8,281.00000	8,173	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call		3,712.00000	3,822	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put		27.00000	27	23.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.10	Call			217.00000	246	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			2,532.00000	2,451	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			85.00000	98	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			4,400.00000	4,303	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			15.00000	18	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			8,330.00000	8,223	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			3,810.00000	3,920	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			25.00000	25	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			29.00000	32	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			6,244.00000	6,137	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call			16.00000	19	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put			8,231.00000	8,124	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call			4,055.00000	4,166	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put			20.00000	21	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call			32.00000	34	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put			5,997.00000	5,890	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call			19.00000	21	27.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put			7,984.00000	7,876	27.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call			4,104.00000	4,214	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put			19.00000	19	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call			263.00000	297	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put			2,178.00000	2,102	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call			106.00000	122	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put			4,021.00000	3,927	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call			33.00000	36	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put			5,948.00000	5,841	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call			19.00000	22	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put			7,934.00000	7,827	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call			4,007.00000	4,117	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put			22.00000	22	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call			252.00000	285	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put			2,267.00000	2,190	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call			101.00000	117	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put			4,116.00000	4,022	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call			31.00000	33	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put			6,046.00000	5,938	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call			18.00000	21	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put			8,033.00000	7,926	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call			4,396.00000	4,507	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put			11.00000	12	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call			20.00000	23	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put			7,635.00000	7,528	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call			4,445.00000	4,556	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Put			10.00000	11	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call			4,152.00000	4,263	24.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	8.65	Put		17.00000	18	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call		269.00000	304	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put		2,134.00000	2,059	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call		19.00000	22	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put		7,884.00000	7,777	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Call		3,958.00000	4,068	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Put		23.00000	23	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Call		246.00000	278	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Put		2,311.00000	2,233	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Call		98.00000	114	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Put		4,163.00000	4,069	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Call		30.00000	33	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Put		6,095.00000	5,988	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Call		18.00000	21	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Put		8,083.00000	7,976	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Call		4,544.00000	4,654	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Put		9.00000	9	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Call		4,741.00000	4,851	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Put		6.00000	6	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Call		4,593.00000	4,703	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Put		8.00000	8	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Call		3,614.00000	3,724	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Put		29.00000	29	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Call		4,250.00000	4,360	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Put		15.00000	15	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Call		281.00000	317	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Put		2,046.00000	1,973	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Call		19.00000	22	27.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Put		7,784.00000	7,677	27.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.29930	11.17460		16.01	3,536,680.90	313	35,976.00
€ / R On 14/12/2009 Currency Future	11.15	Call		290.00000	354	16.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		265.00000	205	16.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		317.00000	386	16.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		243.00000	187	16.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		346.00000	420	16.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		222.00000	170	16.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		408.00000	490	16.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		184.00000	140	16.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		377.00000	454	16.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		202.00000	155	16.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		269.00000	330	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		294.00000	230	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		231.00000	285	16.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		357.00000	285	16.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.35	Call			214.00000	264	16.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			390.00000	315	16.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call			249.00000	306	16.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			325.00000	257	16.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			61.00000	74	20.05	0.00	0	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,086.00000	975	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			4.00000	5	28.96	0.00	0	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,430.00000	3,306	28.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			199.00000	245	16.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			424.00000	346	16.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			41.00000	49	21.20	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,366.00000	1,249	21.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			171.00000	211	17.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			496.00000	412	17.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			126.00000	156	18.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			652.00000	557	18.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			147.00000	181	17.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			572.00000	482	17.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			117.00000	145	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			693.00000	595	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			109.00000	134	18.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			734.00000	635	18.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			136.00000	168	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			612.00000	519	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			94.00000	115	18.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			819.00000	716	18.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			184.00000	227	17.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			460.00000	378	17.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			101.00000	124	18.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			776.00000	675	18.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			158.00000	196	17.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			534.00000	446	17.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			81.00000	99	19.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			906.00000	800	19.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			75.00000	92	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			951.00000	843	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			70.00000	86	19.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			996.00000	886	19.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			87.00000	107	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			863.00000	758	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			65.00000	80	19.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,041.00000	930	19.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			57.00000	69	20.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,132.00000	1,020	20.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			38.00000	45	21.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.55	Put		1,414.00000	1,296	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		43.00000	52	21.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,319.00000	1,203	21.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		46.00000	56	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,272.00000	1,156	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		34.00000	40	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,509.00000	1,390	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		32.00000	37	21.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,557.00000	1,438	21.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		30.00000	35	22.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,605.00000	1,485	22.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		28.00000	33	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,653.00000	1,533	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		22.00000	25	23.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,848.00000	1,726	23.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		18.00000	20	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		2,043.00000	1,921	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		14.00000	16	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,239.00000	2,116	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		16.00000	18	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,141.00000	2,018	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		15.00000	17	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,190.00000	2,067	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		15.00000	17	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,190.00000	2,067	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		10.00000	12	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,486.00000	2,363	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		10.00000	11	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,535.00000	2,412	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		11.00000	13	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,436.00000	2,313	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		12.00000	13	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,387.00000	2,264	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		12.00000	14	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,338.00000	2,215	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		12.00000	13	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,387.00000	2,264	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		13.00000	15	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,289.00000	2,166	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		8.00000	10	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,684.00000	2,560	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		17.00000	19	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		2,092.00000	1,969	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		3.00000	4	29.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,679.00000	3,555	29.87	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	13.75	Call		9.00000	11	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,585.00000	2,461	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		8.00000	9	26.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,783.00000	2,659	26.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		7.00000	8	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,882.00000	2,759	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		6.00000	7	27.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,982.00000	2,858	27.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		6.00000	7	27.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		3,081.00000	2,957	27.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		16.00000	18	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,141.00000	2,018	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		14.00000	16	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,239.00000	2,116	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		9.00000	10	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,634.00000	2,511	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		8.00000	9	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,733.00000	2,610	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		7.00000	8	26.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,833.00000	2,709	26.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		21.00000	24	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,896.00000	1,775	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		19.00000	21	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,994.00000	1,872	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		10.00000	12	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,486.00000	2,363	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		19.00000	21	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,994.00000	1,872	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		8.00000	10	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,684.00000	2,560	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		20.00000	22	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,945.00000	1,823	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		9.00000	10	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,634.00000	2,511	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		8.00000	9	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,733.00000	2,610	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		7.00000	8	27.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,932.00000	2,808	27.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		7.00000	8	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,882.00000	2,759	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		23.00000	27	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,799.00000	1,678	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		25.00000	29	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,750.00000	1,629	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		20.00000	22	23.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.10	Put			1,945.00000	1,823	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			11.00000	13	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,436.00000	2,313	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			25.00000	29	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,750.00000	1,629	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			26.00000	31	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,702.00000	1,581	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			21.00000	24	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,896.00000	1,775	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			36.00000	42	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,461.00000	1,343	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			50.00000	60	20.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,225.00000	1,111	20.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			34.00000	40	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,509.00000	1,390	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			53.00000	64	20.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,179.00000	1,065	20.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			46.00000	56	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,272.00000	1,156	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			36.00000	42	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,461.00000	1,343	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			624.00000	725	17.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			99.00000	76	17.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			4.00000	5	29.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,479.00000	3,355	29.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			787.00000	898	18.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			63.00000	49	18.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			4.00000	4	29.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,579.00000	3,455	29.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,636.00000	1,758	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			11.00000	9	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			2.00000	2	32.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,377.00000	4,253	32.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			1.00000	1	36.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,876.00000	5,752	36.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			0.00000	1	42.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,375.00000	7,251	42.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			1,932.00000	2,055	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			7.00000	6	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			547.00000	643	17.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			123.00000	94	17.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			3.00000	3	31.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			4,078.00000	3,954	31.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			1.00000	1	35.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,576.00000	5,452	35.69	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	18.25	Call			0.00000	1	40.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			7,075.00000	6,951	40.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			61.00000	74	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,086.00000	975	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,080.00000	2,204	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			6.00000	5	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			663.00000	768	17.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			89.00000	68	17.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			3.00000	3	30.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,928.00000	3,804	30.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			1.00000	1	35.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,426.00000	5,302	35.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			0.00000	1	40.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,925.00000	6,801	40.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,375.00000	3,500	30.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			0.00000	0	30.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,378.00000	2,502	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			3.00000	3	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,391.00000	1,513	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			16.00000	14	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			511.00000	603	17.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			136.00000	104	17.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			4.00000	4	29.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,629.00000	3,505	29.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			2.00000	2	32.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,627.00000	4,503	32.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,475.00000	3,599	30.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			0.00000	0	30.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,478.00000	2,602	27.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			3.00000	2	27.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,489.00000	1,611	21.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			14.00000	12	21.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			585.00000	684	17.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			110.00000	85	17.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			4.00000	4	29.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,529.00000	3,405	29.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			2.00000	2	32.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,527.00000	4,403	32.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,525.00000	3,649	30.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			0.00000	0	30.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,527.00000	2,651	27.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			3.00000	2	27.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,538.00000	1,660	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			13.00000	11	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			2.00000	2	32.44	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 14/12/2009 Currency Future	15.65	Put		4,477.00000	4,353	32.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,275.00000	3,400	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		0.00000	0	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,279.00000	2,402	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		4.00000	3	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,294.00000	1,415	20.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		19.00000	16	20.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		441.00000	527	16.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		167.00000	127	16.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		3.00000	4	30.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,729.00000	3,605	30.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		2.00000	2	33.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,727.00000	4,602	33.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,175.00000	3,300	30.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		1.00000	0	30.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,179.00000	2,303	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		5.00000	4	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,197.00000	1,318	20.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		23.00000	19	20.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		3.00000	4	30.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,828.00000	3,704	30.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		1.00000	2	33.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,827.00000	4,702	33.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,076.00000	3,200	30.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		1.00000	1	30.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,102.00000	1,222	19.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		27.00000	22	19.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		1.00000	2	33.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,927.00000	4,802	33.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,125.00000	3,250	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		1.00000	1	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,130.00000	2,253	25.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		5.00000	4	25.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,149.00000	1,270	19.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		25.00000	21	19.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		3.00000	3	30.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,878.00000	3,754	30.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		1.00000	2	33.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,877.00000	4,752	33.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,325.00000	3,450	30.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	30.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,328.00000	2,452	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		4.00000	3	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,342.00000	1,464	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		18.00000	15	20.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.85	Call			476.00000	564	16.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			151.00000	115	16.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			2.00000	2	33.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,677.00000	4,553	33.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,425.00000	3,549	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,428.00000	2,552	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			3.00000	2	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,440.00000	1,562	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			15.00000	13	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			2.00000	2	32.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,577.00000	4,453	32.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,575.00000	3,699	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,577.00000	2,701	28.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			2.00000	2	28.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,587.00000	1,709	22.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			12.00000	10	22.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			2.00000	2	32.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,427.00000	4,303	32.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,575.00000	3,699	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,675.00000	3,799	30.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			0.00000	0	30.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,677.00000	2,801	28.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			2.00000	2	28.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,685.00000	1,808	23.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			10.00000	8	23.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			745.00000	854	18.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			70.00000	55	18.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			5.00000	5	28.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,330.00000	3,206	28.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			2.00000	2	31.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,327.00000	4,203	31.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			3,875.00000	3,999	30.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			0.00000	0	30.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			2,876.00000	3,000	29.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			2.00000	1	29.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			1,882.00000	2,005	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			8.00000	6	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			918.00000	1,034	18.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			43.00000	35	18.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			5.00000	6	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			3,131.00000	3,007	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			2.00000	3	31.40	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	15.30	Put			4,128.00000	4,004	31.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			3,975.00000	4,099	30.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			0.00000	0	30.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			2,976.00000	3,100	30.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			1.00000	1	30.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			1,981.00000	2,105	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			6.00000	5	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,008.00000	1,127	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			34.00000	28	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			6.00000	7	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			3,031.00000	2,908	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			3.00000	3	31.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			4,028.00000	3,904	31.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			1.00000	1	37.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			6,026.00000	5,902	37.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			0.00000	1	44.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			8,025.00000	7,901	44.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			1.00000	1	37.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			6,126.00000	6,001	37.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			0.00000	0	44.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			8,125.00000	8,001	44.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			3,775.00000	3,899	30.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			0.00000	0	30.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			2,776.00000	2,901	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			2.00000	1	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			1,783.00000	1,907	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			9.00000	7	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			830.00000	943	18.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			56.00000	44	18.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			2.00000	3	31.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			4,228.00000	4,103	31.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			0.00000	1	37.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			6,226.00000	6,101	37.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			0.00000	0	44.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			8,225.00000	8,101	44.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			0.00000	1	38.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,326.00000	6,201	38.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			0.00000	0	44.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,325.00000	8,201	44.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			0.00000	1	38.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,476.00000	6,351	38.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			0.00000	0	44.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,475.00000	8,351	44.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			0.00000	1	39.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,576.00000	6,451	39.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.75	Call			0.00000	0	44.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,575.00000	8,451	44.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			0.00000	1	39.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,726.00000	6,601	39.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	44.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,725.00000	8,601	44.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			0.00000	1	39.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,676.00000	6,551	39.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			0.00000	0	44.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,675.00000	8,551	44.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			0.00000	1	38.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,426.00000	6,301	38.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			0.00000	0	44.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,425.00000	8,301	44.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			3,925.00000	4,049	30.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			0.00000	0	30.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			2,926.00000	3,050	30.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			1.00000	1	30.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			963.00000	1,080	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			38.00000	31	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			1.00000	1	37.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			6,076.00000	5,952	37.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			0.00000	1	44.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			8,075.00000	7,951	44.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			3,825.00000	3,949	30.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			0.00000	0	30.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			2,826.00000	2,950	29.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put			2.00000	1	29.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			1,833.00000	1,956	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			8.00000	7	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call			874.00000	988	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			49.00000	39	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			2.00000	3	31.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			4,178.00000	4,053	31.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			0.00000	1	37.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			6,176.00000	6,051	37.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			0.00000	0	44.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			8,175.00000	8,051	44.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,725.00000	3,849	30.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			0.00000	0	30.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,727.00000	2,851	28.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			2.00000	1	28.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,734.00000	1,857	23.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			9.00000	8	23.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			2.00000	3	31.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.45	Put			4,278.00000	4,153	31.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call			0.00000	1	37.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			6,276.00000	6,151	37.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			0.00000	0	44.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			8,275.00000	8,151	44.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call			0.00000	1	39.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put			6,626.00000	6,501	39.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call			0.00000	0	44.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put			8,625.00000	8,501	44.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call			0.00000	1	38.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put			6,526.00000	6,401	38.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call			0.00000	0	44.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put			8,525.00000	8,401	44.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call			4,075.00000	4,199	30.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put			0.00000	0	30.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call			1.00000	1	36.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put			5,926.00000	5,802	36.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call			0.00000	1	44.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put			7,925.00000	7,801	44.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call			4,025.00000	4,149	30.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put			0.00000	0	30.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call			3,026.00000	3,150	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put			1.00000	1	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call			2,031.00000	2,154	25.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put			6.00000	5	25.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call			1,054.00000	1,174	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put			29.00000	24	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call			3.00000	3	30.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put			3,978.00000	3,854	30.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call			1.00000	1	36.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put			5,976.00000	5,852	36.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call			0.00000	1	44.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put			7,975.00000	7,851	44.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call			4,125.00000	4,249	30.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put			0.00000	0	30.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call			0.00000	1	43.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put			7,875.00000	7,751	43.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call			4,175.00000	4,299	30.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put			0.00000	0	30.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call			1.00000	1	36.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put			5,826.00000	5,702	36.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call			0.00000	1	43.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put			7,825.00000	7,701	43.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call			4,225.00000	4,349	30.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put			0.00000	0	30.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.95	Call			3,225.00000	3,350	30.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put			1.00000	0	30.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call			2,229.00000	2,353	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put			4.00000	3	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call			1,246.00000	1,367	20.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put			21.00000	17	20.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call			3.00000	4	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put			3,779.00000	3,654	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call			1.00000	1	36.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put			5,776.00000	5,652	36.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call			0.00000	1	43.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put			7,775.00000	7,651	43.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.48850		11.35940		16.38	0.00	0	3,002.00
€ / R On 15/03/2010 Currency Future	11.35	Call			476.00000	541	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			467.00000	403	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call			500.00000	567	16.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put			440.00000	378	16.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			524.00000	594	16.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			414.00000	355	16.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			575.00000	650	16.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			365.00000	311	16.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			549.00000	621	16.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			389.00000	333	16.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			601.00000	679	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			342.00000	291	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			457.00000	519	16.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			497.00000	431	16.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			420.00000	478	16.81	0.00	0	24.00
€ / R On 15/03/2010 Currency Future	11.50	Put			561.00000	490	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call			438.00000	498	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			528.00000	460	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			403.00000	459	16.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			593.00000	520	16.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call			386.00000	440	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			627.00000	552	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			356.00000	406	17.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			696.00000	617	17.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			314.00000	359	17.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			805.00000	721	17.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			327.00000	374	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			768.00000	686	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			302.00000	345	17.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			843.00000	757	17.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			290.00000	332	18.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			881.00000	793	18.09	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 15/03/2010 Currency Future	12.00	Call		279.00000	319	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		919.00000	830	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		257.00000	295	18.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		998.00000	906	18.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call		176.00000	202	19.94	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put		1,417.00000	1,313	19.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		658.00000	741	16.17	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put		298.00000	252	16.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		268.00000	306	18.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		958.00000	868	18.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		356.00000	406	17.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		696.00000	617	17.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		341.00000	390	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		732.00000	651	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		247.00000	283	18.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,038.00000	945	18.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		238.00000	273	18.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,079.00000	984	18.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		229.00000	262	18.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,120.00000	1,024	18.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,120.00000	3,248	25.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		11.00000	10	25.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,137.00000	2,264	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		28.00000	26	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,197.00000	1,311	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		88.00000	73	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		113.00000	130	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		2,004.00000	1,891	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		50.00000	57	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,940.00000	2,818	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		22.00000	25	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,913.00000	3,787	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		13.00000	15	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,904.00000	4,777	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,170.00000	3,298	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		10.00000	9	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,186.00000	2,313	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		27.00000	25	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,242.00000	1,357	16.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		83.00000	69	16.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		117.00000	134	21.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,958.00000	1,845	21.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		52.00000	59	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,892.00000	2,771	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		23.00000	26	24.26	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	15.20	Put		3,864.00000	3,738	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		14.00000	15	26.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,854.00000	4,727	26.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,269.00000	3,397	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		9.00000	8	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,284.00000	2,411	21.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		24.00000	22	21.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,333.00000	1,450	16.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		73.00000	62	16.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		125.00000	143	21.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,866.00000	1,754	21.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		56.00000	64	22.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,797.00000	2,676	22.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		25.00000	28	24.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,765.00000	3,640	24.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		14.00000	16	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,755.00000	4,628	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,318.00000	3,446	25.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		9.00000	8	25.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,333.00000	2,460	21.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		23.00000	21	21.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,379.00000	1,497	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		69.00000	59	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		629.00000	709	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		320.00000	271	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		129.00000	148	21.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,820.00000	1,709	21.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		59.00000	67	22.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,749.00000	2,629	22.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		26.00000	29	24.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,716.00000	3,591	24.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		15.00000	16	25.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,705.00000	4,578	25.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,219.00000	3,347	25.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		10.00000	9	25.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,235.00000	2,362	21.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		26.00000	23	21.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,287.00000	1,404	16.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		78.00000	65	16.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		121.00000	138	21.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,912.00000	1,800	21.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		54.00000	62	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,845.00000	2,723	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		24.00000	27	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,814.00000	3,689	24.20	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	16.15	Call			14.00000	16	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,805.00000	4,677	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,467.00000	3,595	26.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			7.00000	7	26.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,480.00000	2,607	22.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			20.00000	18	22.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,518.00000	1,638	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			58.00000	50	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			717.00000	805	16.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			258.00000	217	16.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			143.00000	163	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,683.00000	1,575	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			67.00000	76	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,607.00000	2,488	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			29.00000	33	23.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,570.00000	3,445	23.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			16.00000	18	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,556.00000	4,429	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,566.00000	3,694	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			6.00000	6	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,578.00000	2,705	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			18.00000	17	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,611.00000	1,733	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			52.00000	45	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			781.00000	874	16.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			221.00000	185	16.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			153.00000	175	20.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,593.00000	1,487	20.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			73.00000	83	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,513.00000	2,394	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			32.00000	36	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,472.00000	3,347	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			16.00000	19	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,457.00000	4,330	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,516.00000	3,645	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			7.00000	6	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,529.00000	2,656	22.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			19.00000	18	22.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,564.00000	1,686	17.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			55.00000	47	17.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			748.00000	839	16.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			239.00000	201	16.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			148.00000	169	20.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,638.00000	1,531	20.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			70.00000	79	22.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.85	Put			2,560.00000	2,441	22.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			30.00000	35	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,521.00000	3,396	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			16.00000	18	25.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,507.00000	4,380	25.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,367.00000	3,496	26.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			8.00000	7	26.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,382.00000	2,509	21.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			22.00000	20	21.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,425.00000	1,544	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			65.00000	55	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			133.00000	153	21.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,774.00000	1,664	21.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			61.00000	70	22.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,702.00000	2,581	22.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			27.00000	31	24.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,668.00000	3,542	24.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			15.00000	17	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,655.00000	4,528	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,417.00000	3,545	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			8.00000	7	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,431.00000	2,558	21.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			21.00000	19	21.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,471.00000	1,591	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			62.00000	53	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			687.00000	773	16.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			278.00000	234	16.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			138.00000	158	20.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,729.00000	1,619	20.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			64.00000	73	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,654.00000	2,534	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			28.00000	32	23.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,619.00000	3,493	23.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			15.00000	17	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,606.00000	4,479	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,615.00000	3,744	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			6.00000	5	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,627.00000	2,755	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			18.00000	16	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,658.00000	1,781	18.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			49.00000	43	18.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			814.00000	909	16.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			204.00000	170	16.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			158.00000	181	20.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,549.00000	1,443	20.37	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 15/03/2010 Currency Future	13.75	Call		76.00000	86	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,466.00000	2,348	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		33.00000	37	23.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,423.00000	3,299	23.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		17.00000	19	25.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,407.00000	4,280	25.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		3,665.00000	3,794	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		6.00000	5	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,676.00000	2,804	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		17.00000	15	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,705.00000	1,829	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		46.00000	40	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		848.00000	945	15.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		188.00000	157	15.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		164.00000	188	20.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,505.00000	1,399	20.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		79.00000	90	22.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,420.00000	2,302	22.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		34.00000	39	23.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		3,375.00000	3,251	23.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		17.00000	19	25.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,358.00000	4,231	25.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		3,864.00000	3,993	27.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		4.00000	4	27.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		2,873.00000	3,001	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		14.00000	13	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		1,896.00000	2,021	19.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		37.00000	33	19.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		992.00000	1,098	15.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		132.00000	109	15.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		190.00000	217	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,330.00000	1,229	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		94.00000	107	22.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,234.00000	2,119	22.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		40.00000	46	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,181.00000	3,058	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		19.00000	21	24.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		4,160.00000	4,033	24.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,013.00000	4,142	28.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		4.00000	3	28.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,022.00000	3,150	24.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		12.00000	11	24.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,040.00000	2,167	20.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		31.00000	28	20.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,108.00000	1,220	15.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.35	Put		99.00000	81	15.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		212.00000	243	19.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,203.00000	1,104	19.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		107.00000	122	22.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		2,097.00000	1,983	22.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		46.00000	52	23.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		3,036.00000	2,914	23.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		20.00000	23	24.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		4,011.00000	3,885	24.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		9.00000	10	28.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		6,000.00000	5,872	28.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		4.00000	5	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,995.00000	7,866	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		8.00000	9	29.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		6,149.00000	6,021	29.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		4.00000	4	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		8,144.00000	8,016	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,764.00000	3,893	27.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		5.00000	5	27.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		2,775.00000	2,902	23.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		15.00000	14	23.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		1,800.00000	1,925	19.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		41.00000	37	19.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		918.00000	1,020	15.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		158.00000	131	15.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		86.00000	98	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,327.00000	2,210	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		18.00000	20	24.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,259.00000	4,132	24.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		8.00000	9	29.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,249.00000	6,121	29.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		3.00000	4	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		8,244.00000	8,115	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		8.00000	9	29.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,348.00000	6,220	29.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		3.00000	3	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,344.00000	8,215	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,516.00000	3,645	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		7.00000	6	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		7.00000	8	29.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,498.00000	6,370	29.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		3.00000	3	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,493.00000	8,365	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		7.00000	8	29.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,597.00000	6,469	29.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.95	Call			2.00000	3	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,593.00000	8,464	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			6.00000	7	30.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,747.00000	6,619	30.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			2.00000	3	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,743.00000	8,614	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			7.00000	7	30.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,697.00000	6,569	30.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			2.00000	3	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,693.00000	8,564	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			7.00000	8	29.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			6,448.00000	6,320	29.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			3.00000	3	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			8,443.00000	8,315	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			3,914.00000	4,042	28.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			4.00000	4	28.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			2,923.00000	3,051	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			13.00000	12	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			1,944.00000	2,070	19.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			35.00000	31	19.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			1,030.00000	1,138	15.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			120.00000	99	15.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			98.00000	112	22.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			2,188.00000	2,073	22.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			19.00000	22	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			4,110.00000	3,984	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			8.00000	10	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			6,099.00000	5,971	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			4.00000	4	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			8,094.00000	7,966	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			3,963.00000	4,092	28.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			4.00000	4	28.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			2,972.00000	3,100	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			13.00000	12	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			1,992.00000	2,118	19.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			33.00000	30	19.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			1,068.00000	1,178	15.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			109.00000	90	15.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			102.00000	117	22.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			2,143.00000	2,028	22.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			20.00000	23	24.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			4,061.00000	3,934	24.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			9.00000	10	28.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			6,049.00000	5,921	28.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			4.00000	4	32.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.40	Put		8,044.00000	7,916	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		3,814.00000	3,943	27.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		5.00000	4	27.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		2,824.00000	2,952	23.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		15.00000	13	23.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		1,848.00000	1,973	19.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		39.00000	35	19.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		954.00000	1,058	15.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		145.00000	120	15.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		90.00000	103	22.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		2,280.00000	2,164	22.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		18.00000	21	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		4,209.00000	4,082	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		8.00000	9	29.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put		6,199.00000	6,071	29.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call		3.00000	4	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put		8,194.00000	8,065	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call		7.00000	8	29.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put		6,398.00000	6,270	29.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call		3.00000	3	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put		8,394.00000	8,265	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call		7.00000	8	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put		6,647.00000	6,519	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call		2.00000	3	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put		8,643.00000	8,514	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call		7.00000	8	29.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put		6,548.00000	6,419	29.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call		3.00000	3	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put		8,543.00000	8,414	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call		3,715.00000	3,843	27.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put		5.00000	5	27.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call		2,726.00000	2,853	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put		16.00000	15	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call		1,753.00000	1,877	18.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put		43.00000	38	18.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call		882.00000	982	15.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put		173.00000	144	15.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call		371.00000	423	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put		661.00000	584	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call		82.00000	94	22.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put		2,373.00000	2,256	22.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call		18.00000	20	25.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put		4,308.00000	4,181	25.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call		8.00000	9	29.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put		6,298.00000	6,170	29.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.65	Call		3.00000	4	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put		8,294.00000	8,165	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call		4,112.00000	4,241	28.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put		3.00000	3	28.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call		9.00000	10	28.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put		5,900.00000	5,772	28.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call		4.00000	5	31.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put		7,895.00000	7,766	31.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call		4,063.00000	4,191	28.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put		3.00000	3	28.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call		3,071.00000	3,199	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put		12.00000	10	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call		2,089.00000	2,215	20.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put		29.00000	27	20.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call		1,152.00000	1,265	15.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put		93.00000	77	15.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call		110.00000	126	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put		2,051.00000	1,937	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call		21.00000	24	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put		3,962.00000	3,836	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call		9.00000	10	28.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put		5,950.00000	5,822	28.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call		4.00000	5	32.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put		7,945.00000	7,816	32.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call		4,212.00000	4,341	28.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put		2.00000	2	28.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call		9.00000	11	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put		5,800.00000	5,672	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call		4.00000	5	31.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put		7,795.00000	7,666	31.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Call		4,162.00000	4,291	28.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Put		2.00000	2	28.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Call		9.00000	11	28.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Put		5,850.00000	5,722	28.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Call		4.00000	5	31.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Put		7,845.00000	7,716	31.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Call		4,261.00000	4,390	28.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Put		2.00000	2	28.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Call		10.00000	11	28.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Put		5,750.00000	5,622	28.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Call		4.00000	5	31.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Put		7,745.00000	7,617	31.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.67480	11.54080		16.46	35,024.40	3	808.00
€ / R On 14/06/2010 Currency Future	11.55	Call		611.00000	676	16.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put		621.00000	551	16.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	11.45	Call			655.00000	724	16.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put			565.00000	500	16.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Call			678.00000	750	16.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put			538.00000	475	16.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Call			702.00000	776	16.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put			511.00000	451	16.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Call			726.00000	802	16.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Put			486.00000	427	16.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Call			593.00000	655	16.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Put			652.00000	581	16.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Call			557.00000	616	16.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Put			716.00000	641	16.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call			633.00000	700	16.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put			592.00000	525	16.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call			493.00000	546	17.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put			852.00000	771	17.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call			464.00000	514	17.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put			923.00000	839	17.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call			437.00000	484	17.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put			997.00000	909	17.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call			4,051.00000	4,184	25.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put			10.00000	9	25.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call			3,065.00000	3,198	21.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put			24.00000	23	21.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call			2,087.00000	2,218	17.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put			46.00000	43	17.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call			1,218.00000	1,328	15.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put			177.00000	153	15.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call			209.00000	230	21.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put			2,169.00000	2,056	21.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call			87.00000	96	24.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put			4,046.00000	3,921	24.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call			27.00000	34	26.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put			5,986.00000	5,859	26.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call			10.00000	11	27.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put			7,970.00000	7,837	27.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call			4,100.00000	4,233	25.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put			9.00000	8	25.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call			3,114.00000	3,247	21.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put			23.00000	22	21.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call			2,136.00000	2,266	17.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put			45.00000	41	17.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call			1,257.00000	1,369	15.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put			167.00000	144	15.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call			214.00000	236	21.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	13.45	Put		2,123.00000	2,011	21.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call		89.00000	97	24.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put		3,998.00000	3,872	24.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call		28.00000	35	26.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put		5,937.00000	5,810	26.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call		11.00000	12	27.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put		7,920.00000	7,787	27.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call		4,002.00000	4,135	25.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put		11.00000	10	25.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call		3,016.00000	3,149	21.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Put		25.00000	24	21.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call		2,039.00000	2,169	16.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put		48.00000	44	16.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call		1,179.00000	1,287	15.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put		188.00000	162	15.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call		205.00000	225	21.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Put		2,214.00000	2,100	21.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call		86.00000	94	25.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put		4,095.00000	3,969	25.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call		26.00000	33	26.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put		6,035.00000	5,908	26.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call		10.00000	11	27.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put		8,019.00000	7,886	27.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call		4,149.00000	4,282	25.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put		8.00000	7	25.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call		3,163.00000	3,296	21.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put		23.00000	21	21.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call		2,184.00000	2,315	17.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put		44.00000	40	17.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call		1,297.00000	1,410	15.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put		157.00000	136	15.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call		219.00000	241	20.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put		2,078.00000	1,967	20.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call		90.00000	99	24.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put		3,950.00000	3,824	24.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call		29.00000	35	26.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put		5,888.00000	5,761	26.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call		11.00000	12	27.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put		7,870.00000	7,737	27.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call		4,198.00000	4,332	25.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Put		7.00000	7	25.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Call		3,212.00000	3,345	22.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put		22.00000	20	22.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call		2,233.00000	2,364	17.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put		42.00000	39	17.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	10.35	Call			1,338.00000	1,452	15.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put			147.00000	128	15.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call			224.00000	247	20.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put			2,034.00000	1,922	20.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Call			92.00000	101	24.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put			3,901.00000	3,776	24.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call			29.00000	36	26.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put			5,839.00000	5,712	26.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call			11.00000	12	27.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put			7,820.00000	7,688	27.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Call			3,853.00000	3,986	24.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Put			13.00000	11	24.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Call			2,869.00000	3,001	20.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Put			28.00000	26	20.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Call			1,901.00000	2,029	16.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Put			60.00000	55	16.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Call			1,075.00000	1,177	15.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Put			235.00000	203	15.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Call			190.00000	209	21.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Put			2,349.00000	2,234	21.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Call			78.00000	86	25.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Put			4,237.00000	4,112	25.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Call			24.00000	30	26.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Put			6,184.00000	6,055	26.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Call			9.00000	10	27.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Put			8,168.00000	8,035	27.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Call			3,952.00000	4,085	24.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Put			12.00000	11	24.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Call			2,967.00000	3,099	21.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Put			26.00000	24	21.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Call			1,993.00000	2,122	16.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Put			52.00000	47	16.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Call			1,144.00000	1,250	15.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Put			203.00000	175	15.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Call			200.00000	219	21.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Put			2,259.00000	2,145	21.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Call			83.00000	91	25.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Put			4,142.00000	4,016	25.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Call			26.00000	32	26.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Put			6,085.00000	5,957	26.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Call			10.00000	11	27.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Put			8,069.00000	7,936	27.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Call			4,248.00000	4,381	25.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Put			7.00000	6	25.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Call			3,262.00000	3,394	22.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	8.30	Put			21.00000	19	22.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Call			2,282.00000	2,412	18.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Put			41.00000	38	18.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Call			1,379.00000	1,495	15.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Put			138.00000	120	15.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Call			230.00000	253	20.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Put			1,989.00000	1,878	20.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Call			94.00000	103	24.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Put			3,853.00000	3,728	24.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Call			30.00000	37	26.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Put			5,790.00000	5,662	26.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Call			11.00000	13	27.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Put			7,771.00000	7,638	27.46	0.00	0	0.00
AL13 On 05/11/2009 Index Future			248.84000		249.13900		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			291.00500		292.36500		0.00	151,322,600.00	52	713.00
ALBI On 04/02/2010 Index Future			296.26600		297.65300		0.00	94,805,120.00	32	5.00
ALBI On 06/05/2010 Index Future			301.55700		302.94200		0.00	0.00	0	0.00
ALBI On 05/08/2010 Index Future			307.03300		308.41600		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			126.90700		127.20600		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			129.20100		129.50600		0.00	0.00	0	0.00
CRD1 On 06/05/2010 Index Future			131.67700		131.98900		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			292.74850		294.09550		7.05	0.00	0	691.00
GOVI On 04/02/2010 jGovi			298.04050		299.41450		5.37	0.00	0	0.00
GOVI On 06/05/2010 jGovi			303.75250		305.15400		6.80	0.00	0	0.00
GOVI On 05/08/2010 jGovi			309.05300		310.35000		6.57	0.00	0	0.00
ILBI On 05/11/2009 Index Future			365.00900		364.59600		0.00	0.00	0	3.00
ILBI On 04/02/2010 Index Future			371.62400		371.20500		0.00	0.00	0	214.00
J153 On 31/08/2010 jSwap			7.34732		7.28414		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.90100		8.85400		15.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.68200		8.61000		15.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.73100		8.68700		15.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.03500		8.99000		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			9.00800		8.95800		15.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.03000		8.97900		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			7.29300		7.25400		0.22	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.10100		7.04300		0.26	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.25900		7.22400		0.33	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.57200		7.53100		0.36	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.89900		7.85400		0.38	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.84600		7.79700		2.38	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.08000		8.02500		2.63	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.75400		8.70600		5.19	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.88500		8.83700		5.41	0.00	0	0.00
JN10 On 05/11/2009 jNote			9.00400		8.95200		8.50	0.00	0	0.00
JN10 On 04/02/2010 jNote			9.06600		9.01200		8.73	0.00	0	0.00
JROD On 30/10/2009 jRod			6.79900		6.80100		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			6.86100		6.86200		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.05300		7.04000		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			281.43400		282.85600		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			286.52100		287.97200		0.00	0.00	0	0.00
OTH1 On 06/05/2010 Index Future			292.01200		293.49200		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.40300		7.32300		0.79	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			0.00000	0	0.81	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			660.00000	724	0.81	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.63600		7.56000		1.50	0.00	0	38.00
R155 On 05/11/2009 Bond Future	7.75	Call			363.00000	254	1.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			29.00000	54	1.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.66800		8.58800		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			5,773.00000	6,184	5.42	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.77600		8.69100		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			183.00000	140	5.41	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			4,937.00000	5,312	5.41	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.86400		8.77400		5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			1,306.00000	1,140	5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,607.00000	2,864	5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.92500		8.82900		5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			2,179.00000	1,971	5.34	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,535.00000	2,760	5.34	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.28100		9.20100		11.25	0.00	0	11,682.00
R186 On 05/11/2009 Bond Future	9.00	Call			371.00000	202	11.25	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			2,254.00000	2,821	11.25	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			60.00000	24	11.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			4,352.00000	5,052	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			17,567.00000	18,304	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			14,738.00000	15,474	11.22	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.34400		9.26100		11.75	0.00	0	81.00
R186 On 04/02/2010 Bond Future	8.25	Call			300.00000	231	11.60	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			10,127.00000	10,810	11.60	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.39900		9.31400		11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			2,698.00000	2,394	11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			5,578.00000	6,034	11.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.44000		9.35200		12.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			4,378.00000	3,998	12.22	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			5,290.00000	5,688	12.22	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.73600		8.66700		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			4,893.00000	5,173	5.16	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.83500		8.76100		5.25	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			45.00000	34	5.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,106.00000	5,382	5.14	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.92200		8.84200		5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			964.00000	853	5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,245.00000	2,431	5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.98200		8.89700		5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			2,059.00000	1,897	5.26	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,695.00000	1,834	5.26	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.19500		9.11600		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			9,170.00000	9,592	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			9.29000	9.20700		7.75	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		171.00000	131	7.47	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		5,598.00000	5,989	7.47	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.36900	9.28200		7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call		1,548.00000	1,370	7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put		2,989.00000	3,250	7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.42800	9.33600		7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call		2,536.00000	2,316	7.90	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put		2,960.00000	3,192	7.90	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.20300	9.12400		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		10,116.00000	10,575	8.66	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.28500	9.20200		9.00	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		202.00000	156	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		6,139.00000	6,564	8.68	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.35700	9.27100		8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call		1,716.00000	1,521	8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put		3,240.00000	3,521	8.50	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.41200	9.32200		9.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call		2,853.00000	2,612	9.17	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put		3,245.00000	3,492	9.17	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.79900	8.72900		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		4,230.00000	4,465	5.41	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.91700	8.84200		5.50	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		78.00000	63	5.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		4,455.00000	4,677	5.40	0.00	0	0.00
R206 On 06/05/2010 Bond Future			9.02900	8.94800		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call		1,218.00000	1,110	5.20	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put		1,813.00000	1,947	5.20	0.00	0	0.00
R206 On 05/08/2010 Bond Future			9.11400	9.02600		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call		1,603.00000	1,479	4.81	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put		1,676.00000	1,799	4.81	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.36300	9.28300		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		11,450.00000	11,922	9.64	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.44200	9.36000		10.00	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		161.00000	124	9.69	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		6,926.00000	7,363	9.69	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.51500	9.42900		9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call		2,003.00000	1,786	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			3,029.00000	3,300	9.50	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.57300		9.48400		10.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			3,180.00000	2,922	10.20	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			3,090.00000	3,327	10.20	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.36200		9.27300		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			10,043.00000	10,585	10.38	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.43700		9.34400		10.50	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			344.00000	266	10.34	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			5,625.00000	6,103	10.34	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.50100		9.40500		10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			2,130.00000	1,875	10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			3,052.00000	3,361	10.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.55100		9.45100		10.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			3,413.00000	3,106	10.93	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			3,128.00000	3,401	10.93	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.87700		8.80700		15.00	0.00	0	3,565.00
R209 On 05/11/2009 Bond Future	9.00	Call			1,875.00000	1,453	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			360.00000	493	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			11,770.00000	12,326	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			17,079.00000	17,634	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			14,362.00000	14,918	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			6,942.00000	6,387	16.52	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1.00000	2	16.52	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.91600		8.84500		14.75	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			8,590.00000	8,080	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			299.00000	348	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			77.00000	58	14.60	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			12,128.00000	12,669	14.60	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.94800		8.87400		14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			1,974.00000	1,757	14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			5,018.00000	5,380	14.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.96800		8.89300		15.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			3,591.00000	3,308	15.30	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			4,726.00000	5,027	15.30	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			289.09200		290.42100		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			294.31800		295.67300		0.00	0.00	0	0.00
TRT1 On 06/05/2010 Index Future			299.95800		301.34100		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			6.91780	6.87170		15.24	6,917,800.00	1,000	6,610.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		173.00000	196	15.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		152.00000	128	15.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		173.00000	196	15.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		152.00000	128	15.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		204.00000	228	15.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		132.00000	111	15.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		236.00000	263	15.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		114.00000	95	15.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		271.00000	300	16.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		99.00000	82	16.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		271.00000	300	16.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		99.00000	82	16.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		307.00000	338	16.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		86.00000	71	16.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		307.00000	338	16.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		86.00000	71	16.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		204.00000	228	15.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		132.00000	111	15.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		426.00000	462	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		54.00000	45	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		468.00000	506	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		47.00000	38	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		385.00000	420	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		63.00000	52	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		468.00000	506	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		47.00000	38	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		512.00000	550	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		40.00000	33	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		345.00000	378	17.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		74.00000	61	17.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		385.00000	420	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		63.00000	52	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		152.00000	172	15.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		181.00000	155	15.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		512.00000	550	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		40.00000	33	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		556.00000	596	18.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		34.00000	28	18.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		601.00000	641	19.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		29.00000	24	19.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		601.00000	641	19.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		29.00000	24	19.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		646.00000	688	19.72	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		25.00000	20	19.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		152.00000	172	15.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		181.00000	155	15.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		117.00000	133	16.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		246.00000	216	16.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		90.00000	103	16.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		319.00000	285	16.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		69.00000	79	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		398.00000	361	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		54.00000	61	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		482.00000	443	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		134.00000	152	15.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		212.00000	184	15.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		103.00000	117	16.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		281.00000	249	16.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		79.00000	90	17.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		357.00000	322	17.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		134.00000	152	15.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		212.00000	184	15.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		79.00000	90	17.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		357.00000	322	17.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		61.00000	70	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		439.00000	402	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		103.00000	117	16.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		281.00000	249	16.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		6,022.00000	6,068	43.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	43.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,522.00000	4,568	43.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	43.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		3,022.00000	3,068	32.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	32.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,523.00000	1,569	27.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		2.00000	1	27.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		6.00000	6	24.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,484.00000	1,438	24.83	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		2,979.00000	2,933	33.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	40.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,479.00000	4,432	40.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	46.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		5,978.00000	5,932	46.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,272.00000	6,318	43.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	43.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,772.00000	4,818	43.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	43.69	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		3,272.00000	3,318	35.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	35.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,773.00000	1,819	29.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		1.00000	1	29.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		9.00000	10	23.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,237.00000	1,192	23.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		1.00000	1	31.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,729.00000	2,683	31.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	39.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,229.00000	4,182	39.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	45.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,728.00000	5,682	45.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,322.00000	6,368	43.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	43.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,822.00000	4,868	43.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	43.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,322.00000	3,368	35.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	35.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,823.00000	1,868	30.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		1.00000	1	30.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		10.00000	11	22.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,188.00000	1,143	22.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		1.00000	1	31.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,679.00000	2,633	31.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	39.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,179.00000	4,132	39.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	45.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,678.00000	5,632	45.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		787.00000	830	20.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		15.00000	12	20.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		693.00000	735	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		21.00000	17	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		980.00000	1,024	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		8.00000	6	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		883.00000	927	21.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		11.00000	9	21.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		740.00000	782	20.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		18.00000	15	20.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		693.00000	735	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		21.00000	17	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		835.00000	878	21.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		13.00000	11	21.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		556.00000	596	18.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		34.00000	28	18.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		931.00000	975	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
ZAAD On 14/12/2009 Currency Future	5.95	Put		9.00000	8	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,522.00000	3,568	37.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	37.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,522.00000	2,568	32.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		0.00000	0	32.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		0.00000	0	35.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,479.00000	3,433	35.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	44.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,478.00000	5,432	44.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	47.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,478.00000	7,432	47.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,422.00000	4,468	43.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	43.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,422.00000	3,468	36.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	36.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,422.00000	2,468	32.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		0.00000	0	32.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,424.00000	1,470	26.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		2.00000	2	26.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		5.00000	5	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,583.00000	1,538	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		0.00000	0	36.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,579.00000	3,533	36.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		0.00000	0	44.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,578.00000	5,532	44.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	47.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,578.00000	7,532	47.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,372.00000	4,418	43.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	43.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,372.00000	3,418	36.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	36.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,372.00000	2,418	32.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		0.00000	0	32.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,374.00000	1,420	26.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		3.00000	2	26.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		4.00000	5	25.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,633.00000	1,587	25.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		0.00000	0	36.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,629.00000	3,583	36.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		0.00000	0	44.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,628.00000	5,582	44.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	47.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,628.00000	7,582	47.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,322.00000	4,368	43.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	43.69	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			2,322.00000	2,368	32.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			0.00000	0	32.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			1,325.00000	1,370	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			3.00000	2	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			4.00000	5	26.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			1,682.00000	1,637	26.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			0.00000	0	36.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			3,679.00000	3,633	36.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	48.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			7,678.00000	7,632	48.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			4,272.00000	4,318	43.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	43.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			2,272.00000	2,318	32.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			0.00000	0	32.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			1,275.00000	1,321	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			3.00000	3	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			4.00000	4	26.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			1,732.00000	1,686	26.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			0.00000	0	36.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			3,729.00000	3,683	36.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	48.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			7,728.00000	7,682	48.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			4,222.00000	4,268	43.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	43.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			3,222.00000	3,268	34.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	34.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			2,222.00000	2,268	32.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put			0.00000	0	32.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call			1,226.00000	1,271	24.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			4.00000	3	24.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			4.00000	4	26.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			1,782.00000	1,736	26.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			0.00000	0	37.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			3,779.00000	3,733	37.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			0.00000	0	45.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			5,778.00000	5,732	45.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	48.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			7,778.00000	7,732	48.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,472.00000	4,518	43.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	43.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,472.00000	3,518	37.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	37.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,472.00000	2,518	32.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			0.00000	0	32.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,474.00000	1,519	26.98	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 14/12/2009 Currency Future	5.40	Put			2.00000	2	26.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			5.00000	6	25.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,533.00000	1,488	25.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			0.00000	0	35.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,529.00000	3,483	35.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call			0.00000	0	44.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,528.00000	5,482	44.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	47.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put			7,528.00000	7,482	47.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call			4,172.00000	4,218	43.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put			0.00000	0	43.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call			3,172.00000	3,218	33.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put			0.00000	0	33.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call			2,172.00000	2,218	32.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put			0.00000	0	32.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call			1,176.00000	1,221	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put			4.00000	4	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call			3.00000	4	27.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put			1,832.00000	1,786	27.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call			0.00000	0	37.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put			3,829.00000	3,783	37.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call			0.00000	0	45.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put			5,828.00000	5,782	45.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	48.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			7,828.00000	7,782	48.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			4,122.00000	4,168	43.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	43.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			3,122.00000	3,168	33.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	33.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call			2,122.00000	2,168	32.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put			0.00000	0	32.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call			1,127.00000	1,172	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put			5.00000	4	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call			3.00000	3	27.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put			1,881.00000	1,836	27.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call			0.00000	0	37.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			3,879.00000	3,833	37.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			0.00000	0	45.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put			5,878.00000	5,832	45.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	48.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			7,878.00000	7,832	48.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			3,972.00000	4,018	43.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	43.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			2,972.00000	3,018	32.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put			0.00000	0	32.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.90	Call			1,972.00000	2,018	31.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put			1.00000	0	31.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call			3.00000	3	28.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put			2,031.00000	1,985	28.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call			0.00000	0	38.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put			4,029.00000	3,983	38.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call			0.00000	0	46.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put			6,028.00000	5,982	46.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call			0.00000	0	48.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put			8,028.00000	7,982	48.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call			4,072.00000	4,118	43.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put			0.00000	0	43.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call			3,072.00000	3,118	32.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put			0.00000	0	32.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call			2,072.00000	2,118	32.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put			0.00000	0	32.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call			1,078.00000	1,123	23.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put			6.00000	5	23.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call			3.00000	3	27.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put			1,931.00000	1,885	27.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call			0.00000	0	37.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put			3,929.00000	3,883	37.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call			0.00000	0	46.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put			5,928.00000	5,882	46.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call			0.00000	0	48.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put			7,928.00000	7,882	48.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call			4,022.00000	4,068	43.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put			0.00000	0	43.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call			2,022.00000	2,068	32.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put			0.00000	0	32.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call			1,028.00000	1,073	22.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put			7.00000	6	22.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call			3.00000	3	28.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put			1,981.00000	1,935	28.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call			0.00000	0	38.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put			3,979.00000	3,933	38.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call			0.00000	0	48.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put			7,978.00000	7,932	48.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.96790		6.92010		15.60	696,790.00	100	8,018.00
ZAAD On 15/03/2010 Currency Future	6.90	Call			284.00000	306	15.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put			264.00000	238	15.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call			310.00000	334	15.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put			240.00000	217	15.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			338.00000	364	15.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			218.00000	196	15.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.75	Call			367.00000	395	15.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put			197.00000	177	15.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			398.00000	427	15.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			178.00000	159	15.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			398.00000	427	15.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			178.00000	159	15.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			338.00000	364	15.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			218.00000	196	15.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call			498.00000	532	16.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put			128.00000	114	16.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call			533.00000	569	16.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put			113.00000	101	16.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call			463.00000	496	16.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			143.00000	128	16.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call			463.00000	496	16.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			143.00000	128	16.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call			571.00000	607	16.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put			100.00000	89	16.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call			430.00000	461	16.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put			160.00000	143	16.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call			264.00000	285	15.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put			294.00000	267	15.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call			609.00000	647	16.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put			89.00000	79	16.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			688.00000	729	16.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			68.00000	61	16.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call			245.00000	265	16.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put			325.00000	297	16.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			212.00000	229	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			391.00000	361	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			772.00000	814	16.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			52.00000	46	16.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			815.00000	858	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			45.00000	40	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			730.00000	771	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			59.00000	53	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			648.00000	687	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			78.00000	69	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call			903.00000	947	16.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			33.00000	30	16.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			948.00000	993	17.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			28.00000	25	17.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			859.00000	902	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			38.00000	34	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			772.00000	814	16.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.20	Put			52.00000	46	16.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			688.00000	729	16.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			68.00000	61	16.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,520.00000	4,568	24.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	24.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,520.00000	3,568	20.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			0.00000	0	20.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,521.00000	2,568	20.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			1.00000	0	20.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,528.00000	1,575	20.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			8.00000	7	20.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			40.00000	43	22.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,520.00000	1,475	22.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			5.00000	5	27.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,485.00000	3,437	27.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			1.00000	1	31.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,481.00000	5,433	31.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			0.00000	0	36.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,480.00000	7,433	36.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,420.00000	4,468	24.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	24.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,420.00000	3,468	20.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			0.00000	0	20.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,422.00000	2,468	21.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			2.00000	0	21.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,430.00000	1,477	19.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			10.00000	9	19.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			36.00000	39	22.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			1,616.00000	1,571	22.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			4.00000	5	27.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			3,584.00000	3,537	27.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			1.00000	1	32.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			5,581.00000	5,533	32.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			0.00000	0	36.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,580.00000	7,533	36.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			4,370.00000	4,418	24.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	24.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			3,370.00000	3,418	19.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			0.00000	0	19.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			2,372.00000	2,418	21.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			2.00000	0	21.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			1,381.00000	1,428	19.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			11.00000	10	19.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			34.00000	37	22.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put			1,664.00000	1,619	22.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	10.55	Call			4.00000	4	27.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			3,634.00000	3,587	27.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			1.00000	1	32.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put			5,631.00000	5,583	32.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call			0.00000	0	36.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put			7,630.00000	7,583	36.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call			4,320.00000	4,368	24.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put			0.00000	0	24.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call			3,320.00000	3,368	19.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			0.00000	0	19.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			2,322.00000	2,368	22.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			2.00000	0	22.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,332.00000	1,378	19.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			12.00000	11	19.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			33.00000	35	22.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			1,713.00000	1,668	22.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			4.00000	4	27.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			3,684.00000	3,636	27.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			1.00000	1	32.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			5,681.00000	5,633	32.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			0.00000	0	37.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			7,680.00000	7,633	37.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,332.00000	1,378	19.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			12.00000	11	19.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			4,220.00000	4,268	24.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	24.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			3,220.00000	3,268	18.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			0.00000	0	18.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			2,222.00000	2,269	22.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			2.00000	1	22.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			1,234.00000	1,281	18.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put			14.00000	13	18.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			30.00000	32	23.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			1,810.00000	1,764	23.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			4.00000	4	28.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put			3,784.00000	3,736	28.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call			1.00000	1	32.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put			5,781.00000	5,733	32.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			0.00000	0	37.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			7,780.00000	7,733	37.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			4,270.00000	4,318	24.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	24.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			3,270.00000	3,318	19.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			0.00000	0	19.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			2,272.00000	2,318	22.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	4.65	Put		2.00000	0	22.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,283.00000	1,329	18.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		13.00000	12	18.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		31.00000	34	23.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		1,761.00000	1,716	23.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		4.00000	4	28.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		3,734.00000	3,686	28.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		1.00000	1	32.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,731.00000	5,683	32.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		0.00000	0	37.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,730.00000	7,683	37.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,470.00000	4,518	24.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	24.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,470.00000	3,518	20.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	0	20.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,472.00000	2,518	21.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		1.00000	0	21.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,479.00000	1,526	20.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		9.00000	8	20.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		38.00000	41	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,568.00000	1,523	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		5.00000	5	27.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,534.00000	3,487	27.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		1.00000	1	32.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,531.00000	5,483	32.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		0.00000	0	36.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,530.00000	7,483	36.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		4,170.00000	4,218	24.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	24.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		3,170.00000	3,218	18.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		0.00000	0	18.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		2,173.00000	2,219	23.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		3.00000	1	23.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		1,185.00000	1,232	18.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		15.00000	14	18.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		28.00000	31	23.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		1,858.00000	1,813	23.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		3.00000	4	28.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		3,833.00000	3,786	28.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		1.00000	1	32.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		5,831.00000	5,783	32.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		0.00000	0	37.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		7,830.00000	7,783	37.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		4,070.00000	4,118	24.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	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
ZAAD On 15/03/2010 Currency Future	3.85	Call		3,070.00000	3,118	17.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		0.00000	0	17.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		2,073.00000	2,120	23.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		3.00000	2	23.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		1,089.00000	1,135	17.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		18.00000	17	17.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		26.00000	28	23.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		1,956.00000	1,910	23.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		3.00000	3	28.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		3,933.00000	3,885	28.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		1.00000	1	32.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		5,931.00000	5,883	32.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		0.00000	0	37.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		7,930.00000	7,883	37.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,970.00000	4,018	24.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	24.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		2,971.00000	3,018	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		1.00000	0	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		1,974.00000	2,021	23.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		4.00000	3	23.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		994.00000	1,039	17.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		24.00000	22	17.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		24.00000	25	24.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		2,053.00000	2,008	24.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		3.00000	3	28.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,033.00000	3,985	28.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		1.00000	1	33.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,031.00000	5,983	33.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		0.00000	0	37.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		8,030.00000	7,983	37.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		4,020.00000	4,068	24.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	24.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		3,021.00000	3,068	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		0.00000	0	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		2,023.00000	2,071	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		3.00000	3	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		1,040.00000	1,086	17.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		20.00000	18	17.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		25.00000	27	24.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,005.00000	1,959	24.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		3.00000	3	28.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		3,983.00000	3,935	28.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		1.00000	1	33.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		5,981.00000	5,933	33.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		0.00000	0	37.74	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		7,980.00000	7,933	37.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		4,120.00000	4,168	24.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	24.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		3,120.00000	3,168	18.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		0.00000	0	18.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		2,123.00000	2,169	23.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		3.00000	2	23.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		1,137.00000	1,183	17.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		17.00000	15	17.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		27.00000	30	23.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		1,907.00000	1,862	23.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		3.00000	4	28.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		3,883.00000	3,836	28.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		1.00000	1	32.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		5,881.00000	5,833	32.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		0.00000	0	37.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		7,880.00000	7,833	37.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			7.00570	6.95790		15.92	1,751,425.00	250	1,250.00
ZAAD On 14/06/2010 Currency Future	6.95	Call		362.00000	384	15.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Put		354.00000	328	15.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Call		385.00000	408	15.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Put		327.00000	302	15.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Call		409.00000	433	15.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Put		301.00000	278	15.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Call		434.00000	460	15.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put		276.00000	254	15.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Call		460.00000	488	15.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Put		252.00000	232	15.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call		547.00000	578	15.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put		189.00000	172	15.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call		578.00000	610	15.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put		170.00000	155	15.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call		517.00000	546	15.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put		209.00000	191	15.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call		611.00000	644	15.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put		153.00000	138	15.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call		488.00000	516	15.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put		230.00000	211	15.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call		4,458.00000	4,506	31.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put		0.00000	0	31.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call		3,458.00000	3,506	29.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put		1.00000	0	29.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call		2,462.00000	2,510	23.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put		4.00000	4	23.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call		1,476.00000	1,522	17.76	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	5.50	Put		18.00000	16	17.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call		87.00000	92	21.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put		1,629.00000	1,586	21.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call		11.00000	12	24.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put		3,553.00000	3,506	24.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call		3.00000	3	27.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put		5,545.00000	5,498	27.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call		1.00000	1	31.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put		7,543.00000	7,496	31.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call		4,408.00000	4,456	31.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put		0.00000	0	31.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call		3,408.00000	3,456	28.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put		1.00000	1	28.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call		2,412.00000	2,460	23.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put		5.00000	4	23.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call		1,427.00000	1,473	17.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put		19.00000	17	17.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call		84.00000	89	22.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put		1,676.00000	1,633	22.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call		11.00000	11	24.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put		3,603.00000	3,556	24.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call		3.00000	3	28.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put		5,595.00000	5,547	28.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call		1.00000	1	31.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put		7,593.00000	7,546	31.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call		4,358.00000	4,406	31.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put		0.00000	0	31.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call		3,359.00000	3,406	28.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put		1.00000	1	28.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call		2,363.00000	2,410	23.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put		5.00000	5	23.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call		1,378.00000	1,424	17.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put		21.00000	18	17.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call		81.00000	86	22.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put		1,723.00000	1,680	22.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call		10.00000	11	24.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put		3,652.00000	3,605	24.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call		3.00000	3	28.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put		5,645.00000	5,597	28.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call		1.00000	1	31.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put		7,643.00000	7,596	31.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call		4,308.00000	4,356	31.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put		0.00000	0	31.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call		3,309.00000	3,356	28.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put		1.00000	1	28.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	4.65	Call		2,313.00000	2,361	23.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put		5.00000	5	23.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call		1,330.00000	1,375	16.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put		22.00000	19	16.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call		78.00000	83	22.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put		1,770.00000	1,727	22.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call		9.00000	10	24.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put		3,702.00000	3,654	24.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call		3.00000	3	28.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put		5,695.00000	5,647	28.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call		1.00000	1	31.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put		7,693.00000	7,646	31.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call		4,158.00000	4,206	31.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Put		0.00000	0	31.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Call		3,159.00000	3,207	27.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put		1.00000	1	27.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Call		2,165.00000	2,212	22.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put		7.00000	7	22.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call		1,185.00000	1,229	15.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Put		27.00000	23	15.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call		71.00000	75	22.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put		1,913.00000	1,869	22.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Call		8.00000	9	24.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put		3,850.00000	3,803	24.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Call		3.00000	3	28.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put		5,845.00000	5,797	28.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call		1.00000	1	31.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put		7,843.00000	7,795	31.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Call		4,058.00000	4,106	31.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Put		0.00000	0	31.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Call		3,059.00000	3,107	27.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Put		1.00000	1	27.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Call		2,066.00000	2,113	21.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Put		8.00000	8	21.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Call		1,089.00000	1,132	15.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Put		31.00000	27	15.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Call		67.00000	70	23.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Put		2,009.00000	1,965	23.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Call		7.00000	8	24.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Put		3,949.00000	3,902	24.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Call		3.00000	3	28.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Put		5,945.00000	5,897	28.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Call		1.00000	1	31.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Put		7,943.00000	7,895	31.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Call		4,208.00000	4,256	31.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	2.75	Put		0.00000	0	31.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Call		3,209.00000	3,257	27.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Put		1.00000	1	27.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Call		2,214.00000	2,262	22.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Put		6.00000	6	22.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Call		1,233.00000	1,278	16.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Put		25.00000	22	16.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Call		73.00000	77	22.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Put		1,865.00000	1,822	22.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Call		8.00000	9	24.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Put		3,801.00000	3,753	24.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Call		3.00000	3	28.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Put		5,795.00000	5,747	28.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Call		1.00000	1	31.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Put		7,793.00000	7,745	31.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Call		4,108.00000	4,156	31.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Put		0.00000	0	31.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Call		3,109.00000	3,157	27.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Put		1.00000	1	27.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Call		2,115.00000	2,163	22.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Put		8.00000	7	22.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Call		1,137.00000	1,181	15.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Put		29.00000	25	15.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Call		69.00000	73	23.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Put		1,961.00000	1,917	23.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Call		8.00000	8	24.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Put		3,900.00000	3,852	24.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Call		3.00000	3	28.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Put		5,895.00000	5,847	28.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Call		1.00000	1	31.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Put		7,893.00000	7,845	31.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Call		4,008.00000	4,056	31.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Put		0.00000	0	31.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Call		3,009.00000	3,057	26.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Put		1.00000	1	26.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Call		2,017.00000	2,064	21.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Put		9.00000	8	21.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Call		1,041.00000	1,084	14.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Put		33.00000	29	14.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Call		65.00000	68	23.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Put		2,057.00000	2,013	23.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Call		7.00000	7	24.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Put		3,999.00000	3,952	24.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Call		3.00000	3	28.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Put		5,995.00000	5,947	28.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	14.95	Call			1.00000	1	31.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Put			7,993.00000	7,945	31.82	0.00	0	0.00

Total for Derivatives:								494,917,572.00	26,416	1,050,049.00
-------------------------------	--	--	--	--	--	--	--	-----------------------	---------------	---------------------

Grand Total:								494,917,572.00	26,416	1,050,049.00
---------------------	--	--	--	--	--	--	--	-----------------------	---------------	---------------------