



# Daily MTM Report

Daily summary for 12/10/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>									
CGR5 On 23/07/2011 Bond			15.67900	15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.33500	7.34400			0.00	0	0.00
R155 On 31/08/2011 Bond			7.57000	7.56500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.42000	8.40500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.01000	8.99500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.48000	8.46500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.92000	8.91500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.94500	8.92500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.54000	8.52000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.09000	9.08000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.08500	9.08000			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			8.60500	8.57000			0.00	0	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 14/12/2009 Currency Future			7.38740	7.45570		18.46	33,398,435.40	4,521	348,368.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		347.00000	299	18.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		141.00000	162	18.48	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		235.00000	200	18.74	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		230.00000	263	18.74	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		149.00000	126	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		394.00000	438	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		56.00000	47	23.18	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		850.00000	910	23.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		235.00000	200	18.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		230.00000	263	18.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		196.00000	166	19.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		291.00000	329	19.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		215.00000	183	19.02	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		259.00000	295	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		164.00000	138	19.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		358.00000	400	19.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		136.00000	114	20.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		431.00000	477	20.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		124.00000	104	20.68	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		469.00000	517	20.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		196.00000	166	19.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		291.00000	329	19.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		179.00000	151	19.57	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		324.00000	364	19.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		87.00000	72	21.79	0.00	0	2,560.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		631.00000	685	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		47.00000	40	23.73	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		942.00000	1,002	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		104.00000	87	21.24	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		548.00000	599	21.24	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		136.00000	114	20.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		431.00000	477	20.40	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		79.00000	66	22.07	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		673.00000	729	22.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.70	Call			149.00000	126	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			394.00000	438	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			14.00000	12	28.44	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,758.00000	1,825	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			0.00000	0	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,744.00000	4,813	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	39.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,944.00000	6,013	39.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	43.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			7,144.00000	7,213	43.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			261.00000	220	18.46	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			205.00000	233	18.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			20.00000	18	26.78	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,465.00000	1,530	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			379.00000	330	18.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			123.00000	142	18.49	0.00	0	5,000.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			95.00000	79	21.51	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			589.00000	642	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			95.00000	79	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			589.00000	642	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			72.00000	61	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			717.00000	773	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			61.00000	51	22.90	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			805.00000	864	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			61.00000	51	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			805.00000	864	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	38.10	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,544.00000	5,613	38.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1.00000	1	30.92	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			3,095.00000	3,164	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	35.40	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,844.00000	4,913	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			4.00000	4	30.14	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,448.00000	2,516	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			79.00000	66	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			673.00000	729	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			288.00000	245	18.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			182.00000	207	18.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			113.00000	95	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			508.00000	558	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			23.00000	20	26.22	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,368.00000	1,433	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			27.00000	23	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,271.00000	1,336	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			66.00000	56	22.62	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	8.15	Put		761.00000	818	22.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		51.00000	43	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		896.00000	956	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		43.00000	37	24.01	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		988.00000	1,049	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		37.00000	31	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		1,081.00000	1,144	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		34.00000	29	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		1,128.00000	1,192	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		40.00000	34	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		1,034.00000	1,096	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		51.00000	43	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		896.00000	956	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		40.00000	34	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		1,034.00000	1,096	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		47.00000	40	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		942.00000	1,002	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		9.00000	8	29.67	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		2,053.00000	2,120	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		34.00000	29	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		1,128.00000	1,192	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		32.00000	27	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		1,176.00000	1,239	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		32.00000	27	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		1,176.00000	1,239	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		25.00000	22	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		1,319.00000	1,384	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		29.00000	25	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		1,224.00000	1,288	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		19.00000	16	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,513.00000	1,579	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		20.00000	18	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,465.00000	1,530	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		22.00000	19	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,416.00000	1,481	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		27.00000	23	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		1,271.00000	1,336	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		18.00000	15	27.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		1,562.00000	1,628	27.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		14.00000	13	28.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		1,709.00000	1,775	28.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		12.00000	11	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,856.00000	1,923	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		11.00000	10	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		1,955.00000	2,022	29.55	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 14/12/2009 Currency Future	9.45	Call			10.00000	9	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			2,004.00000	2,071	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			12.00000	11	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,856.00000	1,923	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			8.00000	7	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			2,103.00000	2,170	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			10.00000	9	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			2,004.00000	2,071	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			5.00000	4	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,349.00000	2,417	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			3.00000	2	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,697.00000	2,765	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			3.00000	3	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,548.00000	2,615	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			5.00000	4	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,399.00000	2,466	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			5.00000	4	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,399.00000	2,466	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			3.00000	3	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,597.00000	2,665	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			2.00000	1	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,896.00000	2,964	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1.00000	1	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,996.00000	3,064	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1.00000	1	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			3,046.00000	3,114	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1.00000	1	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			3,145.00000	3,213	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1.00000	1	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,345.00000	3,413	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			0.00000	0	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,595.00000	3,663	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			0.00000	0	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,545.00000	3,613	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1.00000	0	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,445.00000	3,513	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			2.00000	2	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,846.00000	2,914	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			2.00000	1	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,946.00000	3,014	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1.00000	1	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			3,195.00000	3,263	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			1.00000	1	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,295.00000	3,363	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1.00000	1	31.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.80	Put		3,345.00000	3,413	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		2.00000	2	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,747.00000	2,815	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		3.00000	2	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,647.00000	2,715	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		1.00000	1	30.92	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		3,095.00000	3,164	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		1.00000	1	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		3,245.00000	3,313	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		3.00000	2	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,647.00000	2,715	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		0.00000	0	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,695.00000	3,763	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		0.00000	0	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,645.00000	3,713	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		0.00000	0	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,845.00000	3,913	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		0.00000	0	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,745.00000	3,813	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		0.00000	0	35.40	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,844.00000	4,913	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		0.00000	0	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		4,144.00000	4,213	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		0.00000	0	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		4,044.00000	4,113	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		0.00000	0	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,544.00000	4,613	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		0.00000	0	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,944.00000	5,013	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		0.00000	0	37.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		5,344.00000	5,413	37.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		0.00000	0	38.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,744.00000	5,813	38.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	0	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,444.00000	4,513	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		0.00000	0	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		5,244.00000	5,313	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		0.00000	0	38.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,644.00000	5,713	38.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		15.00000	14	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,660.00000	1,726	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		6.00000	5	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		2,250.00000	2,318	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,644.00000	4,713	34.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.30	Call			0.00000	0	39.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,844.00000	5,913	39.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			7.00000	6	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,152.00000	2,219	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			2.00000	2	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,747.00000	2,815	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			0.00000	0	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,945.00000	4,013	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	36.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			5,144.00000	5,213	36.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			23.00000	20	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,368.00000	1,433	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,344.00000	4,413	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	40.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			6,144.00000	6,213	40.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			5,044.00000	5,113	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	38.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,644.00000	5,713	38.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	40.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,244.00000	6,313	40.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	0	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,244.00000	4,313	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	37.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,444.00000	5,513	37.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	39.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			6,044.00000	6,113	39.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	37.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,344.00000	5,413	37.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			11.00000	10	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,906.00000	1,973	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			4.00000	3	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,498.00000	2,566	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	0	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			4,294.00000	4,363	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,894.00000	4,963	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	37.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,494.00000	5,563	37.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	40.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			6,094.00000	6,163	40.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,344.00000	4,413	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			13.00000	11	28.72	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 14/12/2009 Currency Future	9.25	Put			1,807.00000	1,874	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			0.00000	0	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,595.00000	3,663	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,194.00000	4,263	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			0.00000	0	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			4,794.00000	4,863	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	37.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,394.00000	5,463	37.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			15.00000	14	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,660.00000	1,726	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,644.00000	4,713	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			6.00000	5	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			2,300.00000	2,367	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1.00000	0	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			3,495.00000	3,563	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,094.00000	4,163	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			0.00000	0	34.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			4,694.00000	4,763	34.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			0.00000	0	39.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			5,794.00000	5,863	39.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			0.00000	0	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,845.00000	3,913	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			22.00000	19	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,416.00000	1,481	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			0.00000	0	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,795.00000	3,863	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,394.00000	4,463	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			14.00000	12	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,758.00000	1,825	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			0.00000	0	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,895.00000	3,963	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			0.00000	0	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			4,494.00000	4,563	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			0.00000	0	36.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			5,094.00000	5,163	36.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			0.00000	0	40.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			6,294.00000	6,363	40.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,444.00000	4,513	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	41.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			6,444.00000	6,513	41.41	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	41.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			6,344.00000	6,413	41.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,394.00000	4,463	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	35.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,994.00000	5,063	35.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	40.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			6,194.00000	6,263	40.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	41.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,544.00000	6,613	41.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,194.00000	4,263	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	37.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,394.00000	5,463	37.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	41.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,594.00000	6,663	41.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,994.00000	6,063	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	39.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,894.00000	5,963	39.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			29.00000	25	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,224.00000	1,288	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	36.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,194.00000	5,263	36.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,594.00000	5,663	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			379.00000	330	18.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			123.00000	142	18.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			19.00000	16	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,513.00000	1,579	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			1.00000	1	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,395.00000	3,463	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,094.00000	4,163	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	39.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,894.00000	5,963	39.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			316.00000	271	18.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			161.00000	184	18.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			603.00000	544	18.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			48.00000	56	18.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			149.00000	126	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			394.00000	438	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			645.00000	585	18.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			40.00000	47	18.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			3.00000	2	30.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,697.00000	2,765	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		562.00000	504	18.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		57.00000	67	18.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		2.00000	2	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,796.00000	2,864	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		0.00000	0	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,894.00000	4,963	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		562.00000	504	18.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		57.00000	67	18.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		688.00000	627	18.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		33.00000	39	18.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		3,906.00000	3,837	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		2,406.00000	2,338	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		0.00000	0	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		917.00000	851	18.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		11.00000	14	18.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		0.00000	0	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		8,094.00000	8,163	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		4,156.00000	4,087	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,656.00000	2,587	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		1,160.00000	1,092	19.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		5.00000	5	19.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		124.00000	104	20.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		469.00000	517	20.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		0.00000	0	46.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		7,844.00000	7,913	46.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		0.00000	0	36.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		5,194.00000	5,263	36.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		2,456.00000	2,387	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		0.00000	0	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		1,458.00000	1,390	21.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		2.00000	2	21.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		523.00000	466	18.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		67.00000	79	18.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,657.00000	1,589	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		1.00000	1	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		0.00000	0	45.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		7,694.00000	7,763	45.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		2,706.00000	2,637	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		0.00000	0	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		1,707.00000	1,639	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		1.00000	1	23.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.75	Call			732.00000	670	18.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			27.00000	32	18.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	46.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,794.00000	7,863	46.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,606.00000	2,537	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,607.00000	1,539	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			1.00000	1	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	46.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,894.00000	7,963	46.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,556.00000	2,487	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,557.00000	1,489	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			2.00000	2	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,944.00000	8,013	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			2,806.00000	2,737	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			1,807.00000	1,738	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			1.00000	1	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			823.00000	759	18.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			18.00000	21	18.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			2,856.00000	2,787	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			1,856.00000	1,788	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			1.00000	1	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			870.00000	805	18.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			14.00000	17	18.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	45.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,644.00000	7,713	45.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,006.00000	2,937	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,006.00000	1,938	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			1.00000	1	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,012.00000	946	18.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			7.00000	8	18.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			4.00000	3	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,498.00000	2,566	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	45.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,494.00000	7,563	45.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,106.00000	3,037	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,106.00000	2,038	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			0.00000	0	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,111.00000	1,043	18.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.35	Put			5.00000	6	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	44.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,394.00000	7,463	44.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,156.00000	3,087	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,156.00000	2,088	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			0.00000	0	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	44.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,344.00000	7,413	44.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,206.00000	3,137	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,206.00000	2,138	27.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			0.00000	0	27.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,210.00000	1,142	19.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			4.00000	4	19.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	44.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,294.00000	7,363	44.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,056.00000	2,987	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,056.00000	1,988	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			0.00000	0	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,062.00000	994	18.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			6.00000	7	18.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	44.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,444.00000	7,513	44.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,406.00000	3,337	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,408.00000	1,340	21.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			2.00000	3	21.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			485.00000	430	18.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			79.00000	92	18.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	43.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			7,094.00000	7,163	43.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,506.00000	3,437	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,506.00000	2,437	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,508.00000	1,439	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			2.00000	2	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			0.00000	0	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,995.00000	4,063	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	43.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,994.00000	7,063	43.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	41.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,494.00000	6,563	41.59	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	15.95	Call			0.00000	0	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,494.00000	8,563	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,594.00000	4,663	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,594.00000	8,663	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,306.00000	3,237	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,306.00000	2,238	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,309.00000	1,241	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			3.00000	3	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			412.00000	361	18.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			107.00000	124	18.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	42.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,694.00000	6,763	42.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,694.00000	8,763	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	42.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,794.00000	6,863	42.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,794.00000	8,863	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,256.00000	3,187	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,256.00000	2,188	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,259.00000	1,191	20.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			3.00000	4	20.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	42.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,744.00000	6,813	42.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,744.00000	8,813	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	43.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,944.00000	7,013	43.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,944.00000	9,013	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,994.00000	9,063	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			2,956.00000	2,887	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			1,956.00000	1,888	25.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			1.00000	1	25.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			964.00000	898	18.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			9.00000	11	18.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	43.55	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 14/12/2009 Currency Future	14.50	Put		7,044.00000	7,113	43.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		9,044.00000	9,113	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		0.00000	0	42.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,844.00000	6,913	42.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,844.00000	8,913	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		3,456.00000	3,387	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	0	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		8,544.00000	8,613	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		3,606.00000	3,537	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		0.00000	0	41.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		6,394.00000	6,463	41.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		0.00000	0	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		8,394.00000	8,463	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,356.00000	3,287	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,356.00000	2,288	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		0.00000	0	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		1,358.00000	1,290	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		3.00000	3	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		448.00000	395	18.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		92.00000	107	18.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		0.00000	0	42.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,644.00000	6,713	42.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,644.00000	8,713	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		3,556.00000	3,487	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		8,444.00000	8,513	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		0.00000	0	43.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,894.00000	6,963	43.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,894.00000	8,963	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call		3,656.00000	3,587	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put		0.00000	0	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,656.00000	2,587	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,657.00000	1,589	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		1.00000	1	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		688.00000	627	18.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		33.00000	39	18.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	0	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,344.00000	8,413	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,706.00000	3,637	27.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	27.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,294.00000	8,363	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			3,806.00000	3,737	27.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	27.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			7.00000	6	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			2,201.00000	2,268	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			8,194.00000	8,263	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			3,856.00000	3,787	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			7.00000	6	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,152.00000	2,219	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			8,144.00000	8,213	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,756.00000	3,687	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,756.00000	2,687	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,757.00000	1,688	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			1.00000	1	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			777.00000	714	18.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			22.00000	26	18.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			6.00000	5	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,250.00000	2,318	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,244.00000	8,313	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,906.00000	3,837	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			2,906.00000	2,837	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			1,906.00000	1,838	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			1.00000	1	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			917.00000	851	18.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			11.00000	14	18.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			3,956.00000	3,887	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			8,044.00000	8,113	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			4,006.00000	3,937	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,006.00000	2,937	31.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	0	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,006.00000	1,938	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		1.00000	1	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,012.00000	946	18.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		7.00000	8	18.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		7,994.00000	8,063	46.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.51470	7.58370		18.74	2,013,939.60	268	30,371.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		582.00000	532	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		198.00000	218	18.53	0.00	0	110.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		366.00000	334	19.15	0.00	0	17.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		382.00000	419	19.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		312.00000	284	19.75	0.00	0	10.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		478.00000	519	19.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		123.00000	112	23.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		1,239.00000	1,298	23.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		389.00000	352	18.94	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		355.00000	387	18.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		329.00000	300	19.55	0.00	0	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		445.00000	485	19.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call		296.00000	269	19.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put		512.00000	555	19.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		266.00000	242	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		583.00000	628	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		347.00000	316	19.35	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		413.00000	451	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		716.00000	662	18.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		133.00000	147	18.39	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		281.00000	255	20.16	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		547.00000	591	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		206.00000	188	21.38	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		772.00000	823	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		329.00000	300	19.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		445.00000	485	19.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		22.00000	20	31.27	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,488.00000	3,556	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		6.00000	5	31.72	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,723.00000	4,791	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		147.00000	134	22.80	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		1,063.00000	1,120	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		84.00000	78	25.45	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,651.00000	1,713	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		50.00000	46	27.86	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,316.00000	2,381	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		169.00000	154	22.19	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.35	Put			936.00000	990	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			59.00000	54	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,125.00000	2,189	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			228.00000	208	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			694.00000	743	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			217.00000	197	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			733.00000	783	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			240.00000	219	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			656.00000	704	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			196.00000	179	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			812.00000	864	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			154.00000	141	22.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			1,020.00000	1,076	22.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			161.00000	147	22.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			978.00000	1,033	22.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			178.00000	162	21.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			894.00000	947	21.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			187.00000	170	21.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			853.00000	905	21.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			140.00000	128	23.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			1,107.00000	1,164	23.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			128.00000	117	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			1,194.00000	1,253	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			134.00000	123	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			1,150.00000	1,208	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			117.00000	108	23.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,284.00000	1,343	23.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			103.00000	95	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,419.00000	1,480	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			91.00000	84	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,558.00000	1,620	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			99.00000	91	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,465.00000	1,527	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			108.00000	99	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,374.00000	1,434	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			75.00000	70	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,792.00000	1,855	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			70.00000	65	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,886.00000	1,951	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			63.00000	59	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			2,029.00000	2,094	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			68.00000	63	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,934.00000	1,998	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			59.00000	54	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,125.00000	2,189	27.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.50	Call			17.00000	16	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,933.00000	4,001	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			61.00000	56	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			2,077.00000	2,141	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			48.00000	44	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,364.00000	2,430	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			43.00000	39	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,509.00000	2,575	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			36.00000	33	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,752.00000	2,818	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			41.00000	38	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,558.00000	2,623	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			46.00000	43	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,412.00000	2,478	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			46.00000	43	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,412.00000	2,478	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			40.00000	37	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,606.00000	2,672	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			40.00000	37	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,606.00000	2,672	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			31.00000	29	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,947.00000	3,014	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			30.00000	28	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,996.00000	3,063	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			32.00000	30	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,898.00000	2,965	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			29.00000	27	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			3,045.00000	3,112	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			26.00000	24	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			3,193.00000	3,260	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			23.00000	21	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			3,439.00000	3,506	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			20.00000	18	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,686.00000	3,754	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			20.00000	19	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,636.00000	3,704	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			21.00000	20	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,538.00000	3,605	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			21.00000	19	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,587.00000	3,655	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			25.00000	23	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,291.00000	3,358	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			25.00000	24	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			3,242.00000	3,309	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			23.00000	22	30.98	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 15/03/2010 Currency Future	10.95	Put			3,390.00000	3,457	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			22.00000	20	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,488.00000	3,556	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			24.00000	22	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			3,340.00000	3,408	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			27.00000	25	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			3,143.00000	3,211	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			29.00000	27	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			3,045.00000	3,112	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			25.00000	24	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			3,242.00000	3,309	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			19.00000	18	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,735.00000	3,803	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			18.00000	17	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,874.00000	3,942	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			18.00000	17	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,785.00000	3,853	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			18.00000	17	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,785.00000	3,853	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			18.00000	17	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,834.00000	3,902	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			15.00000	13	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			4,082.00000	4,149	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			18.00000	16	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,884.00000	3,952	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			13.00000	12	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			4,180.00000	4,247	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			17.00000	15	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,983.00000	4,050	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			16.00000	14	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			4,033.00000	4,099	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			54.00000	50	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			2,220.00000	2,285	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			43.00000	39	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,509.00000	2,575	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			37.00000	34	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,703.00000	2,769	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			34.00000	32	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,801.00000	2,867	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			5.00000	4	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,971.00000	5,039	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			65.00000	61	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,982.00000	2,046	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			16.00000	14	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			4,033.00000	4,099	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 15/03/2010 Currency Future	13.70	Call			1.00000	1	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			6,117.00000	6,186	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			73.00000	68	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,839.00000	1,903	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			25.00000	23	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,291.00000	3,358	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			1.00000	1	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,967.00000	6,036	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			78.00000	73	25.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,745.00000	1,808	25.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			1.00000	1	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,867.00000	5,936	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			81.00000	75	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,698.00000	1,761	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			21.00000	20	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,538.00000	3,605	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			1.00000	1	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,818.00000	5,886	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			88.00000	81	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,604.00000	1,666	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			2.00000	1	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,718.00000	5,787	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			12.00000	10	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,278.00000	4,345	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			1.00000	1	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			6,367.00000	6,436	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			56.00000	52	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,173.00000	2,237	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			14.00000	12	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			4,131.00000	4,198	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			13.00000	11	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,229.00000	4,296	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			1.00000	1	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			6,317.00000	6,386	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			12.00000	10	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,278.00000	4,345	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			10.00000	9	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			4,377.00000	4,444	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			9.00000	8	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,475.00000	4,543	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			1.00000	1	31.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,567.00000	6,636	31.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			52.00000	48	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,268.00000	2,333	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			19.00000	18	31.97	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	11.30	Put		3,735.00000	3,803	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		13.00000	11	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,229.00000	4,296	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		11.00000	10	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		4,327.00000	4,395	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		1.00000	1	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,417.00000	6,486	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		1.00000	1	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		6,217.00000	6,286	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		75.00000	70	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,792.00000	1,855	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		1.00000	1	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,917.00000	5,986	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		112.00000	103	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,329.00000	1,388	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		2.00000	1	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,618.00000	5,687	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		99.00000	91	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,465.00000	1,527	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		28.00000	26	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,094.00000	3,161	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		21.00000	19	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,587.00000	3,655	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		1.00000	1	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,768.00000	5,836	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		24.00000	22	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,340.00000	3,408	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		18.00000	17	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,834.00000	3,902	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		1.00000	1	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		6,017.00000	6,086	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		30.00000	28	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,996.00000	3,063	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		28.00000	26	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,094.00000	3,161	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		2.00000	1	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,668.00000	5,737	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		95.00000	88	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,511.00000	1,573	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		1.00000	1	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		6,067.00000	6,136	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		2.00000	2	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,568.00000	5,637	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		33.00000	31	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,850.00000	2,916	29.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.00	Call			2.00000	2	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,419.00000	5,487	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			34.00000	32	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,801.00000	2,867	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			3.00000	2	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,369.00000	5,437	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			3.00000	2	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			5,269.00000	5,338	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			38.00000	35	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,655.00000	2,721	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			36.00000	33	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,752.00000	2,818	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			3.00000	2	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,319.00000	5,388	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			44.00000	41	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,461.00000	2,526	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			5.00000	4	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,921.00000	4,989	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			52.00000	48	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,268.00000	2,333	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			6.00000	5	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,822.00000	4,890	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			253.00000	230	20.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			619.00000	665	20.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			6.00000	5	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,772.00000	4,840	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			41.00000	38	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,558.00000	2,623	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			38.00000	35	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,655.00000	2,721	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			4.00000	3	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			5,120.00000	5,188	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			50.00000	46	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,316.00000	2,381	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			5.00000	4	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,872.00000	4,940	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			56.00000	52	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,173.00000	2,237	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			68.00000	63	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,934.00000	1,998	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			6.00000	5	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,772.00000	4,840	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			73.00000	68	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,839.00000	1,903	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			7.00000	6	31.77	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	12.25	Put		4,673.00000	4,741	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		413.00000	372	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		329.00000	357	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		3,934.00000	3,865	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,436.00000	2,367	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		2.00000	3	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		990.00000	929	18.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		57.00000	65	18.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		4.00000	3	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		5,070.00000	5,139	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		8,067.00000	8,136	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,184.00000	4,115	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		2,685.00000	2,616	25.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		1.00000	2	25.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,217.00000	1,150	18.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		33.00000	35	18.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		0.00000	0	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,817.00000	7,886	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		521.00000	474	18.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		237.00000	260	18.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		88.00000	81	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,604.00000	1,666	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		81.00000	75	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,698.00000	1,761	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		61.00000	56	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		2,077.00000	2,141	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		10.00000	8	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		4,426.00000	4,494	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,486.00000	2,417	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		2.00000	2	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		1,501.00000	1,434	19.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		17.00000	19	19.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		647.00000	595	18.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		163.00000	180	18.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		9.00000	7	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,525.00000	4,593	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		2.00000	2	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		5,518.00000	5,587	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		2,635.00000	2,566	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		2.00000	2	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		1,646.00000	1,578	20.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		12.00000	14	20.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.95	Call			753.00000	697	18.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			119.00000	133	18.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			1,695.00000	1,627	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			11.00000	12	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			790.00000	734	18.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			106.00000	119	18.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			2,735.00000	2,666	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			1.00000	1	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			1,744.00000	1,676	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			10.00000	11	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			828.00000	771	18.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			94.00000	106	18.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,536.00000	2,467	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			2.00000	2	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,549.00000	1,482	19.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			16.00000	17	19.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			681.00000	628	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			147.00000	163	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			2,835.00000	2,766	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			1.00000	1	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			1,842.00000	1,774	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			8.00000	9	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			908.00000	848	18.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			74.00000	84	18.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,885.00000	2,816	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,891.00000	1,823	21.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			7.00000	8	21.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			949.00000	888	18.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			65.00000	74	18.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			7.00000	6	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,624.00000	4,692	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,034.00000	2,965	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,039.00000	1,970	22.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			5.00000	6	22.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,078.00000	1,014	18.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			45.00000	49	18.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			2.00000	2	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,469.00000	5,537	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,084.00000	3,015	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,088.00000	2,020	22.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			5.00000	5	22.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,124.00000	1,057	18.05	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.50	Put		40.00000	43	18.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,184.00000	3,115	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		1.00000	1	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,188.00000	2,119	22.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		4.00000	4	22.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		465.00000	421	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		281.00000	306	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,134.00000	3,065	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		1.00000	1	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,138.00000	2,069	22.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		4.00000	5	22.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,170.00000	1,103	18.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		36.00000	38	18.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		439.00000	396	18.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		305.00000	331	18.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		2,985.00000	2,916	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		1.00000	1	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		1,989.00000	1,921	21.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		6.00000	6	21.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,033.00000	971	18.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		49.00000	56	18.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,234.00000	3,165	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		1.00000	1	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,237.00000	2,169	23.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		4.00000	4	23.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,263.00000	1,196	18.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		30.00000	31	18.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		492.00000	447	18.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		259.00000	282	18.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,384.00000	3,315	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		0.00000	0	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,386.00000	2,318	23.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		3.00000	3	23.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		1,405.00000	1,338	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		22.00000	23	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		3,484.00000	3,415	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		0.00000	0	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		4.00000	4	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		5,021.00000	5,089	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		1.00000	1	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		6,517.00000	6,586	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		8,516.00000	8,585	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call		1.00000	1	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put		6,617.00000	6,686	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	16.20	Call			0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,616.00000	8,685	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,284.00000	3,215	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			0.00000	0	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,287.00000	2,218	23.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			3.00000	3	23.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,310.00000	1,243	18.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			27.00000	28	18.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			1.00000	1	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,717.00000	6,786	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,716.00000	8,785	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			1.00000	1	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,817.00000	6,886	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,816.00000	8,885	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			1.00000	1	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,767.00000	6,836	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,766.00000	8,835	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			1.00000	0	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,967.00000	7,036	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,966.00000	9,035	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			1.00000	0	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			7,017.00000	7,086	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			9,016.00000	9,085	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			2,935.00000	2,866	26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			1,940.00000	1,872	21.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			6.00000	7	21.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			1.00000	0	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			7,067.00000	7,136	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			9,066.00000	9,135	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			1.00000	0	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,867.00000	6,936	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,866.00000	8,935	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,434.00000	3,365	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			0.00000	0	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,453.00000	1,386	19.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			19.00000	21	19.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			614.00000	563	18.50	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	7.15	Put		180.00000	199	18.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call		8.00000	7	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,574.00000	4,642	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		8,566.00000	8,635	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		3,534.00000	3,465	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		0.00000	0	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		1.00000	1	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		6,467.00000	6,536	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		8,466.00000	8,535	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		3,584.00000	3,515	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		0.00000	0	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		2,586.00000	2,517	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		2.00000	2	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		1,598.00000	1,530	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		14.00000	15	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call		0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		8,417.00000	8,485	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call		3,334.00000	3,265	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put		0.00000	0	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,337.00000	2,268	23.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		3.00000	3	23.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,358.00000	1,290	19.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		24.00000	26	19.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		551.00000	503	18.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		217.00000	238	18.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		1.00000	1	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,667.00000	6,736	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,666.00000	8,735	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		1.00000	0	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,917.00000	6,986	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,916.00000	8,985	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call		3,684.00000	3,615	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put		0.00000	0	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call		0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put		8,317.00000	8,385	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call		3,734.00000	3,665	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put		0.00000	0	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call		1.00000	1	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put		6,267.00000	6,336	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call		0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put		8,267.00000	8,336	33.76	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	3.80	Call		3,784.00000	3,715	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put		0.00000	0	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call		2,785.00000	2,716	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put		1.00000	1	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call		1,793.00000	1,725	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put		9.00000	10	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call		867.00000	809	18.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put		84.00000	94	18.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call		0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put		8,217.00000	8,286	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call		3,884.00000	3,815	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put		0.00000	0	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		2,885.00000	2,816	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		1.00000	1	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		1,891.00000	1,823	21.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		7.00000	8	21.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		949.00000	888	18.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		65.00000	74	18.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call		0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put		8,117.00000	8,186	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call		4,034.00000	3,965	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put		0.00000	0	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,034.00000	2,965	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		1.00000	1	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,039.00000	1,970	22.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		5.00000	6	22.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,078.00000	1,014	18.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		45.00000	49	18.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		389.00000	352	18.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		355.00000	387	18.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call		0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put		7,967.00000	8,036	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call		3,984.00000	3,915	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put		0.00000	0	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call		0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put		8,017.00000	8,086	33.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.64120	7.71050		19.03	0.00	0	16,959.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		781.00000	731	18.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		220.00000	240	18.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		485.00000	452	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		474.00000	511	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		448.00000	417	19.53	0.00	0	200.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		537.00000	576	19.53	0.00	0	300.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		176.00000	165	23.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,566.00000	1,624	23.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.70	Call			485.00000	452	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			474.00000	511	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			448.00000	417	19.53	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			537.00000	576	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			466.00000	434	19.36	0.00	0	433.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			505.00000	543	19.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			398.00000	370	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			637.00000	679	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			382.00000	356	20.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			672.00000	715	20.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			368.00000	342	20.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			707.00000	751	20.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			430.00000	401	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			570.00000	609	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			316.00000	294	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			855.00000	903	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			304.00000	283	21.19	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			894.00000	942	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			398.00000	370	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			637.00000	679	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			39.00000	37	31.70	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,479.00000	4,546	31.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			24.00000	22	33.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,713.00000	5,781	33.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			3.00000	2	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,792.00000	9,861	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			413.00000	385	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			603.00000	644	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			148.00000	139	24.86	0.00	0	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,837.00000	1,898	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			106.00000	99	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,395.00000	2,458	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			531.00000	493	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			420.00000	451	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			283.00000	263	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			972.00000	1,022	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			341.00000	317	20.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			780.00000	826	20.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			328.00000	305	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			817.00000	864	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			293.00000	273	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			933.00000	982	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			263.00000	245	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			1,052.00000	1,104	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			245.00000	228	22.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.60	Put		1,135.00000	1,187	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		273.00000	254	21.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		1,012.00000	1,063	21.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		254.00000	237	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		1,093.00000	1,145	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		237.00000	221	22.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		1,176.00000	1,230	22.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		166.00000	156	24.20	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,656.00000	1,714	24.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		229.00000	213	22.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		1,218.00000	1,272	22.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		214.00000	200	22.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		1,303.00000	1,358	22.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		221.00000	206	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		1,261.00000	1,315	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		207.00000	193	23.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		1,346.00000	1,402	23.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		188.00000	176	23.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,477.00000	1,534	23.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call		200.00000	187	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put		1,390.00000	1,446	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		182.00000	170	23.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		1,521.00000	1,579	23.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		171.00000	160	24.03	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,611.00000	1,669	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		194.00000	181	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		1,433.00000	1,490	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		140.00000	131	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,929.00000	1,990	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		129.00000	121	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		2,069.00000	2,130	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		136.00000	128	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,976.00000	2,037	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		122.00000	114	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		2,161.00000	2,223	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		132.00000	125	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		2,022.00000	2,083	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		44.00000	41	31.26	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		4,233.00000	4,300	31.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		126.00000	118	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		2,115.00000	2,177	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		97.00000	91	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		2,537.00000	2,600	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		85.00000	80	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,775.00000	2,839	27.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.20	Call			94.00000	89	27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,584.00000	2,648	27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			103.00000	96	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,442.00000	2,505	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			148.00000	139	24.86	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,837.00000	1,898	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			118.00000	111	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,208.00000	2,270	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			112.00000	105	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,301.00000	2,364	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			100.00000	94	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,489.00000	2,552	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			90.00000	84	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,679.00000	2,743	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			35.00000	33	32.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,725.00000	4,792	32.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			115.00000	108	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,254.00000	2,317	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			109.00000	102	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,348.00000	2,411	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			92.00000	86	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,631.00000	2,695	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			87.00000	82	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,727.00000	2,791	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			34.00000	32	32.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,774.00000	4,841	32.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			112.00000	105	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,301.00000	2,364	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			90.00000	84	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,679.00000	2,743	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			81.00000	76	27.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,870.00000	2,935	27.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			32.00000	30	32.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,922.00000	4,989	32.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			103.00000	96	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,442.00000	2,505	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			87.00000	82	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,727.00000	2,791	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			83.00000	78	27.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,822.00000	2,887	27.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			79.00000	74	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,918.00000	2,983	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			75.00000	71	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			3,015.00000	3,079	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			30.00000	28	32.75	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 14/06/2010 Currency Future	12.75	Put		5,070.00000	5,137	32.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		115.00000	108	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,254.00000	2,317	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		33.00000	31	32.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,872.00000	4,940	32.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		144.00000	135	25.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,883.00000	1,944	25.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		109.00000	102	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,348.00000	2,411	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		118.00000	111	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,208.00000	2,270	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		38.00000	36	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,528.00000	4,595	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		507.00000	471	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		447.00000	479	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		152.00000	143	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,792.00000	1,851	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		144.00000	135	25.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,883.00000	1,944	25.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		37.00000	35	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,577.00000	4,644	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		157.00000	147	24.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,746.00000	1,806	24.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		3,961.00000	3,892	29.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	29.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		2,467.00000	2,398	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		7.00000	7	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,065.00000	1,006	17.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		104.00000	114	17.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		58.00000	54	29.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,597.00000	3,663	29.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		16.00000	15	34.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,556.00000	6,624	34.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		8.00000	7	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		8,047.00000	8,116	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,211.00000	4,141	30.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	30.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		2,715.00000	2,646	23.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		5.00000	5	23.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,275.00000	1,211	17.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		65.00000	70	17.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		64.00000	60	29.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		3,353.00000	3,419	29.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		34.00000	32	32.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,823.00000	4,890	32.31	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	14.00	Call			18.00000	17	34.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			6,308.00000	6,376	34.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			9.00000	8	35.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,798.00000	7,867	35.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			660.00000	616	18.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			300.00000	324	18.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			161.00000	151	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,701.00000	1,760	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			136.00000	128	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,976.00000	2,037	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			45.00000	42	31.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			4,185.00000	4,251	31.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			2,517.00000	2,448	21.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			6.00000	6	21.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			1,546.00000	1,480	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			36.00000	39	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			749.00000	701	18.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			239.00000	259	18.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			59.00000	55	29.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,548.00000	3,614	29.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			26.00000	24	33.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			5,515.00000	5,583	33.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			1,734.00000	1,667	18.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			23.00000	26	18.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			880.00000	827	18.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			170.00000	186	18.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			42.00000	39	31.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			4,331.00000	4,398	31.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			28.00000	26	33.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			5,317.00000	5,385	33.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			55.00000	52	30.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,695.00000	3,761	30.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			36.00000	34	32.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,675.00000	4,742	32.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			24.00000	23	33.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,664.00000	5,731	33.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,765.00000	2,696	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			5.00000	5	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,781.00000	1,714	18.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			21.00000	23	18.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			915.00000	861	18.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			155.00000	170	18.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			53.00000	50	30.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,793.00000	3,859	30.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			23.00000	22	33.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,763.00000	5,831	33.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		2,616.00000	2,547	22.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		5.00000	6	22.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		1,640.00000	1,573	18.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		29.00000	32	18.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		813.00000	762	18.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		202.00000	221	18.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		354.00000	329	20.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		743.00000	788	20.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		77.00000	72	28.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,966.00000	3,031	28.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		50.00000	47	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,940.00000	4,006	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		22.00000	21	34.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,912.00000	5,980	34.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		2,566.00000	2,497	22.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		6.00000	6	22.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		1,593.00000	1,526	18.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		32.00000	35	18.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		49.00000	47	30.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,989.00000	4,055	30.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		32.00000	30	32.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,971.00000	5,038	32.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		22.00000	20	34.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,961.00000	6,029	34.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		73.00000	69	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		3,063.00000	3,128	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		48.00000	45	30.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		4,038.00000	4,104	30.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		31.00000	29	32.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		5,020.00000	5,088	32.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		21.00000	20	34.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		6,011.00000	6,079	34.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		52.00000	49	30.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,842.00000	3,908	30.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		23.00000	21	34.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,812.00000	5,880	34.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		2,815.00000	2,745	23.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		4.00000	4	23.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		1,829.00000	1,762	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		19.00000	20	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		951.00000	896	17.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		141.00000	154	17.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		85.00000	80	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,775.00000	2,839	27.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.40	Call			54.00000	51	30.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,744.00000	3,810	30.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			2,864.00000	2,795	23.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			4.00000	4	23.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			1,877.00000	1,809	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			17.00000	18	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			988.00000	931	17.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			128.00000	140	17.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			2,914.00000	2,845	24.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			4.00000	4	24.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			1,925.00000	1,857	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			15.00000	16	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,026.00000	968	17.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			115.00000	127	17.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			56.00000	53	29.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,646.00000	3,712	29.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			37.00000	34	31.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,626.00000	4,693	31.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			25.00000	23	33.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,614.00000	5,682	33.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,064.00000	2,994	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			3.00000	3	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,071.00000	2,002	19.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			11.00000	11	19.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,146.00000	1,083	17.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			85.00000	92	17.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			60.00000	57	29.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,499.00000	3,565	29.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			26.00000	24	33.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			5,465.00000	5,533	33.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,113.00000	3,044	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			3.00000	3	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,121.00000	2,052	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			10.00000	11	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,189.00000	1,125	17.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			78.00000	84	17.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			61.00000	58	29.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			3,451.00000	3,517	29.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			40.00000	38	31.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			4,430.00000	4,496	31.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			26.00000	25	33.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			5,416.00000	5,484	33.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,163.00000	3,094	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			3.00000	3	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,170.00000	2,101	19.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.55	Put		10.00000	10	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,232.00000	1,168	17.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		71.00000	77	17.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		555.00000	515	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		394.00000	424	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		63.00000	59	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		3,402.00000	3,468	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		41.00000	38	31.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		4,381.00000	4,447	31.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		27.00000	25	33.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		5,366.00000	5,434	33.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,213.00000	3,144	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		2.00000	2	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,220.00000	2,151	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		9.00000	9	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		580.00000	539	18.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		369.00000	398	18.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,014.00000	2,944	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,022.00000	1,954	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		12.00000	13	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,104.00000	1,044	17.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		93.00000	103	17.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		14.00000	13	34.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,804.00000	6,872	34.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		51.00000	48	30.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,891.00000	3,957	30.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		14.00000	13	34.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,853.00000	6,921	34.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		14.00000	12	34.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,903.00000	6,971	34.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		3,412.00000	3,343	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		2.00000	2	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		2,418.00000	2,348	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		7.00000	7	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		1,455.00000	1,389	18.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		44.00000	48	18.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		689.00000	643	18.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		279.00000	302	18.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		30.00000	28	32.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		5,119.00000	5,187	32.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		16.00000	14	34.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		6,605.00000	6,673	34.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		3,462.00000	3,393	27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		2.00000	2	27.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,500.00000	1,434	18.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			40.00000	43	18.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			719.00000	671	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			258.00000	280	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			6.00000	5	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,545.00000	8,614	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,362.00000	3,293	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,368.00000	2,299	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			8.00000	8	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,409.00000	1,344	18.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			49.00000	53	18.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			15.00000	14	34.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,655.00000	6,723	34.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			5.00000	5	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,645.00000	8,714	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,263.00000	3,193	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			2.00000	2	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,269.00000	2,200	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			8.00000	9	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,320.00000	1,255	17.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			59.00000	64	17.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			606.00000	564	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			345.00000	373	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			15.00000	13	34.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,754.00000	6,822	34.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			5.00000	4	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,745.00000	8,813	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			5.00000	4	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,844.00000	8,913	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			5.00000	4	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,794.00000	8,863	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			73.00000	69	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			3,063.00000	3,128	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			31.00000	29	32.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			5,020.00000	5,088	32.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			13.00000	12	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			7,002.00000	7,071	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			4.00000	4	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,994.00000	9,063	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			13.00000	12	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			7,002.00000	7,071	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			2,964.00000	2,895	24.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			3.00000	4	24.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			1,974.00000	1,906	19.16	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	5.75	Put		13.00000	14	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		72.00000	67	28.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		3,111.00000	3,176	28.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		13.00000	11	35.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		7,052.00000	7,120	35.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		4.00000	4	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		9,044.00000	9,112	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		70.00000	66	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		3,159.00000	3,225	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		12.00000	11	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		7,102.00000	7,170	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		4.00000	4	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		9,094.00000	9,162	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		5.00000	4	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,894.00000	8,963	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		6.00000	5	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,595.00000	8,664	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		3,512.00000	3,443	27.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		1.00000	1	27.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		17.00000	15	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		6,506.00000	6,574	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		6.00000	5	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		8,495.00000	8,564	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		3,562.00000	3,493	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		1.00000	1	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		17.00000	16	34.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		6,457.00000	6,524	34.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		6.00000	5	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		8,446.00000	8,514	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call		3,662.00000	3,592	28.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put		1.00000	1	28.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call		2,666.00000	2,596	22.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put		5.00000	5	22.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call		1,687.00000	1,620	18.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put		26.00000	28	18.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call		846.00000	794	18.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put		186.00000	203	18.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call		18.00000	16	34.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put		6,357.00000	6,425	34.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call		7.00000	6	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put		8,346.00000	8,415	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call		3,712.00000	3,642	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put		1.00000	1	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call		7.00000	6	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put		8,296.00000	8,365	35.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.90	Call			3,811.00000	3,742	28.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	28.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			19.00000	18	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			6,209.00000	6,277	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			7.00000	6	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			8,197.00000	8,265	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			3,861.00000	3,792	29.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Put			1.00000	1	29.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			20.00000	18	34.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			6,159.00000	6,227	34.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			7.00000	7	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			8,147.00000	8,215	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			3,761.00000	3,692	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			1.00000	1	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,765.00000	2,696	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			5.00000	5	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,781.00000	1,714	18.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			21.00000	23	18.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			915.00000	861	18.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			155.00000	170	18.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			43.00000	40	31.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			4,282.00000	4,349	31.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			19.00000	17	34.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			6,258.00000	6,326	34.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			7.00000	6	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put			8,247.00000	8,315	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call			3,911.00000	3,842	29.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put			1.00000	1	29.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			2,914.00000	2,845	24.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			4.00000	4	24.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			1,925.00000	1,857	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			15.00000	16	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,026.00000	968	17.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			115.00000	127	17.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call			46.00000	43	31.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put			4,136.00000	4,202	31.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call			20.00000	19	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put			6,110.00000	6,178	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call			8.00000	7	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put			8,097.00000	8,166	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call			47.00000	44	31.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put			4,087.00000	4,153	31.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call			21.00000	19	34.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put			6,060.00000	6,128	34.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call			4,011.00000	3,942	30.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.70	Put		1.00000	1	30.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,014.00000	2,944	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,022.00000	1,954	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		12.00000	13	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,104.00000	1,044	17.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		93.00000	103	17.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Call		8.00000	7	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		7,998.00000	8,066	35.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			7.76860	7.83960		19.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		573.00000	540	19.41	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		584.00000	621	19.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		594.00000	558	19.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		554.00000	589	19.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		537.00000	505	19.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		648.00000	687	19.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		555.00000	522	19.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		615.00000	654	19.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		504.00000	474	19.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		714.00000	755	19.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		473.00000	444	20.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		783.00000	826	20.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		573.00000	540	19.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		584.00000	621	19.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		405.00000	381	20.98	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		965.00000	1,012	20.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		488.00000	459	20.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		748.00000	790	20.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		430.00000	405	20.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		891.00000	936	20.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		444.00000	417	20.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		854.00000	899	20.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,443.00000	3,373	25.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		4.00000	4	25.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,454.00000	2,384	20.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		15.00000	15	20.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,511.00000	1,447	17.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		71.00000	78	17.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		786.00000	742	18.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		346.00000	373	18.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		147.00000	139	26.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,707.00000	2,771	26.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		70.00000	67	30.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,631.00000	4,698	30.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		38.00000	36	33.66	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 13/09/2010 Currency Future	14.40	Put		6,598.00000	6,668	33.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		19.00000	18	35.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put		8,580.00000	8,650	35.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call		3,593.00000	3,522	25.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put		3.00000	3	25.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call		2,602.00000	2,532	21.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put		12.00000	13	21.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call		1,644.00000	1,579	18.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put		54.00000	60	18.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call		871.00000	824	18.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put		282.00000	306	18.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call		157.00000	149	26.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put		2,568.00000	2,630	26.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call		74.00000	71	30.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put		4,485.00000	4,552	30.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call		40.00000	38	33.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put		6,450.00000	6,519	33.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call		21.00000	20	35.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put		8,431.00000	8,501	35.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call		3,543.00000	3,472	25.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put		3.00000	4	25.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call		2,552.00000	2,482	20.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put		13.00000	14	20.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call		1,599.00000	1,535	18.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put		60.00000	66	18.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call		842.00000	796	18.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put		302.00000	327	18.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call		154.00000	145	26.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put		2,614.00000	2,677	26.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		73.00000	69	30.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,533.00000	4,601	30.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		39.00000	37	33.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,499.00000	6,569	33.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		20.00000	19	35.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,481.00000	8,551	35.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call		3,692.00000	3,621	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put		3.00000	3	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call		2,700.00000	2,630	21.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put		11.00000	11	21.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		1,735.00000	1,669	18.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		45.00000	50	18.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		932.00000	884	18.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		243.00000	265	18.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		165.00000	155	25.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		2,475.00000	2,537	25.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	12.15	Call			77.00000	73	30.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put			4,387.00000	4,455	30.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call			41.00000	39	33.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put			6,351.00000	6,421	33.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call			22.00000	21	35.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put			8,332.00000	8,402	35.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call			3,742.00000	3,671	26.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put			2.00000	3	26.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call			2,750.00000	2,679	21.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put			10.00000	11	21.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call			1,781.00000	1,715	18.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put			41.00000	46	18.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call			964.00000	915	18.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put			224.00000	246	18.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call			168.00000	159	25.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put			2,429.00000	2,490	25.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call			78.00000	75	30.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put			4,339.00000	4,406	30.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call			42.00000	40	33.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put			6,302.00000	6,371	33.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call			22.00000	21	35.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put			8,283.00000	8,353	35.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call			3,792.00000	3,721	26.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put			2.00000	2	26.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call			2,799.00000	2,729	22.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put			9.00000	10	22.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call			1,827.00000	1,761	18.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put			37.00000	42	18.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call			997.00000	946	17.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put			207.00000	228	17.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call			172.00000	163	25.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put			2,383.00000	2,444	25.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call			80.00000	76	29.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put			4,290.00000	4,357	29.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			42.00000	41	33.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			6,253.00000	6,322	33.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			23.00000	22	35.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			8,233.00000	8,303	35.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			3,892.00000	3,821	27.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			2.00000	2	27.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			2,898.00000	2,828	22.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			8.00000	9	22.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			1,920.00000	1,853	18.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			31.00000	35	18.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,064.00000	1,012	17.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	6.95	Put			175.00000	194	17.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			181.00000	171	25.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			2,291.00000	2,352	25.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			83.00000	79	29.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			4,193.00000	4,260	29.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			44.00000	42	33.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			6,154.00000	6,223	33.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			24.00000	23	35.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			8,134.00000	8,204	35.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			3,941.00000	3,870	27.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			2.00000	2	27.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			2,947.00000	2,877	22.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			8.00000	8	22.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call			1,967.00000	1,900	18.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			28.00000	31	18.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,099.00000	1,047	17.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			160.00000	178	17.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			185.00000	175	25.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			2,246.00000	2,306	25.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			85.00000	80	29.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			4,145.00000	4,212	29.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			44.00000	43	33.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			6,105.00000	6,174	33.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			24.00000	23	35.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			8,085.00000	8,155	35.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,041.00000	3,970	27.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			1.00000	2	27.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,046.00000	2,976	23.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put			7.00000	7	23.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call			2,063.00000	1,994	18.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put			23.00000	26	18.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call			1,175.00000	1,118	17.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put			135.00000	149	17.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call			194.00000	183	24.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put			2,154.00000	2,215	24.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call			87.00000	83	29.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put			4,048.00000	4,115	29.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call			46.00000	44	32.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put			6,006.00000	6,075	32.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call			25.00000	24	35.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put			7,986.00000	8,056	35.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call			3,991.00000	3,920	27.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put			2.00000	2	27.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call			2,997.00000	2,927	23.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put			7.00000	8	23.00	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 13/09/2010 Currency Future	5.85	Call		2,014.00000	1,947	18.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put		25.00000	28	18.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call		1,135.00000	1,082	17.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put		146.00000	163	17.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call		190.00000	179	25.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put		2,200.00000	2,260	25.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call		86.00000	82	29.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put		4,097.00000	4,163	29.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call		45.00000	43	32.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put		6,056.00000	6,125	32.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call		25.00000	24	35.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put		8,035.00000	8,105	35.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			7.88600	7.95740		19.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call		666.00000	631	19.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put		659.00000	695	19.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		630.00000	597	19.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		722.00000	761	19.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		648.00000	614	19.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		690.00000	728	19.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		580.00000	549	20.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		822.00000	863	20.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		564.00000	534	20.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put		857.00000	898	20.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		549.00000	520	20.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		891.00000	934	20.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		612.00000	580	19.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put		755.00000	794	19.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call		481.00000	455	20.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put		1,073.00000	1,119	20.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		468.00000	444	21.06	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		1,111.00000	1,158	21.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		596.00000	564	19.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		788.00000	828	19.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		520.00000	493	20.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		963.00000	1,007	20.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		493.00000	467	20.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		1,036.00000	1,081	20.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		507.00000	480	20.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		999.00000	1,044	20.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,464.00000	3,393	23.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		7.00000	7	23.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,481.00000	2,412	19.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		24.00000	26	19.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,561.00000	1,499	17.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		103.00000	113	17.78	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 13/12/2010 Currency Future	7.50	Call			870.00000	827	18.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put			413.00000	441	18.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call			204.00000	194	25.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put			2,747.00000	2,808	25.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call			107.00000	102	29.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put			4,649.00000	4,716	29.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call			63.00000	61	32.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put			6,606.00000	6,675	32.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call			36.00000	34	34.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put			8,578.00000	8,648	34.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call			3,564.00000	3,492	23.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put			6.00000	6	23.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call			2,578.00000	2,508	19.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put			21.00000	22	19.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call			1,646.00000	1,584	17.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put			89.00000	98	17.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call			924.00000	878	18.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put			366.00000	392	18.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call			212.00000	202	25.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put			2,655.00000	2,716	25.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call			110.00000	106	29.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put			4,553.00000	4,620	29.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call			65.00000	63	32.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put			6,507.00000	6,577	32.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call			37.00000	36	34.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put			8,480.00000	8,550	34.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call			3,514.00000	3,443	23.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put			7.00000	7	23.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call			2,529.00000	2,460	19.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put			22.00000	24	19.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call			1,603.00000	1,541	17.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put			96.00000	105	17.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call			897.00000	852	18.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put			389.00000	416	18.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call			208.00000	198	25.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put			2,701.00000	2,762	25.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call			108.00000	104	29.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put			4,601.00000	4,668	29.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call			64.00000	62	32.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put			6,556.00000	6,626	32.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call			36.00000	35	34.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put			8,529.00000	8,599	34.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call			3,713.00000	3,641	24.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put			5.00000	5	24.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call			2,724.00000	2,654	20.44	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 13/12/2010 Currency Future	5.25	Put		17.00000	18	20.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call		1,777.00000	1,713	18.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put		70.00000	77	18.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call		1,009.00000	961	18.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put		302.00000	325	18.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call		225.00000	214	25.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put		2,518.00000	2,578	25.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call		115.00000	110	28.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put		4,408.00000	4,474	28.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call		67.00000	65	32.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put		6,360.00000	6,429	32.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call		40.00000	38	34.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put		8,332.00000	8,402	34.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call		3,762.00000	3,691	24.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put		5.00000	5	24.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call		2,773.00000	2,703	20.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put		16.00000	17	20.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call		1,822.00000	1,757	18.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put		64.00000	71	18.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call		1,039.00000	990	18.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put		282.00000	304	18.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call		230.00000	218	24.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put		2,472.00000	2,532	24.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call		117.00000	112	28.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put		4,360.00000	4,426	28.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call		68.00000	66	31.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put		6,311.00000	6,380	31.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call		40.00000	39	34.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put		8,283.00000	8,353	34.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call		3,812.00000	3,741	25.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put		5.00000	5	25.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call		2,822.00000	2,752	20.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put		15.00000	16	20.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		1,866.00000	1,802	18.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		59.00000	66	18.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,070.00000	1,020	17.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		263.00000	284	17.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		234.00000	223	24.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,427.00000	2,487	24.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		119.00000	114	28.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,312.00000	4,378	28.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		69.00000	67	31.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		6,262.00000	6,331	31.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		41.00000	40	34.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		8,234.00000	8,304	34.00	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 13/12/2010 Currency Future	4.10	Call			3,862.00000	3,790	25.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put			4.00000	4	25.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call			2,871.00000	2,801	20.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put			14.00000	15	20.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call			1,911.00000	1,846	18.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put			54.00000	60	18.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call			1,102.00000	1,051	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put			244.00000	265	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call			239.00000	228	24.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put			2,382.00000	2,442	24.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call			121.00000	116	28.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put			4,263.00000	4,330	28.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call			70.00000	68	31.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put			6,213.00000	6,282	31.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call			42.00000	41	34.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put			8,185.00000	8,255	34.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call			3,911.00000	3,840	25.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put			4.00000	4	25.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call			2,920.00000	2,850	21.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put			13.00000	14	21.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call			1,957.00000	1,892	18.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put			49.00000	56	18.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call			1,134.00000	1,082	17.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put			227.00000	246	17.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call			244.00000	232	24.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put			2,337.00000	2,396	24.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call			123.00000	118	28.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put			4,215.00000	4,282	28.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call			71.00000	69	31.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put			6,164.00000	6,233	31.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call			43.00000	41	34.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put			8,136.00000	8,205	34.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Call			3,961.00000	3,890	25.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put			4.00000	4	25.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call			2,969.00000	2,899	21.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put			12.00000	13	21.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call			2,003.00000	1,937	18.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put			45.00000	51	18.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call			1,167.00000	1,115	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put			210.00000	229	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call			250.00000	237	24.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put			2,292.00000	2,351	24.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call			125.00000	120	28.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put			4,167.00000	4,234	28.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call			72.00000	70	31.72	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 13/12/2010 Currency Future	14.00	Put			6,115.00000	6,184	31.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call			44.00000	42	34.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put			8,086.00000	8,156	34.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call			4,011.00000	3,940	26.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put			4.00000	4	26.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call			3,019.00000	2,948	21.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put			11.00000	12	21.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call			2,049.00000	1,983	18.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put			41.00000	47	18.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call			1,201.00000	1,148	17.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put			194.00000	212	17.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call			255.00000	242	24.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put			2,248.00000	2,306	24.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call			127.00000	122	28.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put			4,120.00000	4,186	28.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call			73.00000	71	31.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put			6,066.00000	6,135	31.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call			45.00000	43	34.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put			8,037.00000	8,107	34.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Call			3,663.00000	3,592	24.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Put			5.00000	6	24.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Call			2,675.00000	2,606	20.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Put			18.00000	20	20.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Call			1,733.00000	1,670	17.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Put			76.00000	84	17.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Call			980.00000	933	18.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Put			322.00000	347	18.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Call			221.00000	210	25.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Put			2,563.00000	2,624	25.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Call			113.00000	109	29.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Put			4,456.00000	4,523	29.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Call			66.00000	64	32.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Put			6,409.00000	6,478	32.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Call			39.00000	37	34.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Put			8,381.00000	8,451	34.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			11.66580		11.87520		16.05	10,394,227.80	891	38,513.00
£ / R On 14/12/2009 Currency Future	11.90	Call			315.00000	227	16.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put			340.00000	461	16.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call			295.00000	212	17.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put			370.00000	496	17.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call			277.00000	198	17.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put			402.00000	533	17.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			200.00000	142	18.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			574.00000	726	18.23	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.30	Call			187.00000	133	18.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			612.00000	767	18.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call			154.00000	109	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put			729.00000	893	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call			164.00000	116	18.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put			689.00000	851	18.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			175.00000	124	18.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			650.00000	808	18.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			127.00000	90	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			852.00000	1,024	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			119.00000	84	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			894.00000	1,068	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			92.00000	66	20.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			1,067.00000	1,250	20.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			112.00000	79	19.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			936.00000	1,113	19.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			105.00000	74	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			980.00000	1,159	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			87.00000	62	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			1,112.00000	1,296	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			77.00000	55	20.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			1,202.00000	1,389	20.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			82.00000	58	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			1,157.00000	1,343	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			72.00000	52	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			1,247.00000	1,436	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			64.00000	46	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			1,339.00000	1,530	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			54.00000	39	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			1,479.00000	1,673	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			41.00000	30	22.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,716.00000	1,914	22.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			39.00000	28	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,763.00000	1,963	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			37.00000	27	23.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,811.00000	2,011	23.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			39.00000	28	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,763.00000	1,963	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			35.00000	26	23.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,859.00000	2,060	23.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			33.00000	25	23.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,908.00000	2,109	23.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			28.00000	21	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			2,053.00000	2,256	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			30.00000	22	24.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.85	Put			2,004.00000	2,207	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			48.00000	35	22.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,573.00000	1,769	22.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			61.00000	44	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,385.00000	1,578	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			45.00000	33	22.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,620.00000	1,817	22.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			37.00000	27	23.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,811.00000	2,011	23.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			31.00000	23	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,956.00000	2,158	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			30.00000	22	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			2,004.00000	2,207	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			33.00000	25	23.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,908.00000	2,109	23.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			43.00000	31	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,668.00000	1,866	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			48.00000	35	22.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,573.00000	1,769	22.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			51.00000	37	22.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,526.00000	1,721	22.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			61.00000	44	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,385.00000	1,578	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			64.00000	46	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			1,339.00000	1,530	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			68.00000	49	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			1,293.00000	1,483	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			35.00000	26	23.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,859.00000	2,060	23.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			45.00000	33	22.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,620.00000	1,817	22.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			68.00000	49	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			1,293.00000	1,483	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			39.00000	28	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,763.00000	1,963	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			20.00000	15	25.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			2,445.00000	2,650	25.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			26.00000	20	24.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			2,151.00000	2,354	24.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			25.00000	19	24.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			2,200.00000	2,403	24.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			25.00000	19	24.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			2,200.00000	2,403	24.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			24.00000	18	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			2,249.00000	2,452	25.05	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	14.25	Call			21.00000	16	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			2,396.00000	2,600	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			18.00000	14	26.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			2,593.00000	2,798	26.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			20.00000	15	26.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,494.00000	2,699	26.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			19.00000	14	26.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,544.00000	2,748	26.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			17.00000	13	26.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			2,642.00000	2,847	26.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			13.00000	10	28.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			3,038.00000	3,244	28.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			14.00000	10	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,989.00000	3,195	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			16.00000	12	26.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,741.00000	2,947	26.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			15.00000	12	27.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,840.00000	3,046	27.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			14.00000	11	27.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,939.00000	3,145	27.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			13.00000	10	28.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			3,137.00000	3,344	28.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			12.00000	9	28.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			3,237.00000	3,443	28.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			11.00000	8	29.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			3,336.00000	3,543	29.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			9.00000	7	30.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			3,734.00000	3,941	30.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			24.00000	18	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			2,249.00000	2,452	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			22.00000	17	25.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			2,347.00000	2,551	25.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			28.00000	21	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			2,053.00000	2,256	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			16.00000	12	26.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,741.00000	2,947	26.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			23.00000	17	25.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			2,298.00000	2,502	25.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			17.00000	13	26.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,692.00000	2,897	26.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			16.00000	12	27.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,791.00000	2,996	27.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			15.00000	11	27.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,890.00000	3,095	27.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			12.00000	9	29.08	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	15.15	Put		3,286.00000	3,493	29.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		30.00000	22	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		2,004.00000	2,207	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		27.00000	21	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		2,102.00000	2,305	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		23.00000	17	25.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		2,298.00000	2,502	25.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		17.00000	13	26.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		2,692.00000	2,897	26.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		13.00000	10	28.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		3,088.00000	3,294	28.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		16.00000	12	27.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		2,791.00000	2,996	27.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		12.00000	9	28.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		3,187.00000	3,393	28.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		19.00000	14	26.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		2,544.00000	2,748	26.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		13.00000	10	28.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		3,038.00000	3,244	28.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		20.00000	15	26.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		2,494.00000	2,699	26.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		3,577.00000	3,368	31.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		2.00000	2	31.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		2,091.00000	1,883	23.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		16.00000	17	23.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		697.00000	534	16.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		122.00000	169	16.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		98.00000	70	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		1,023.00000	1,204	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		8.00000	6	31.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		3,933.00000	4,140	31.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		3.00000	2	34.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		5,428.00000	5,636	34.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		1.00000	1	38.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		6,926.00000	7,135	38.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		1.00000	0	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		8,425.00000	8,635	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		4,026.00000	3,817	33.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		1.00000	1	33.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		2,534.00000	2,325	26.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		8.00000	10	26.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		1,073.00000	886	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		48.00000	70	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		10.00000	8	29.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		3,485.00000	3,692	29.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	16.85	Call			4.00000	3	33.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			4,979.00000	5,187	33.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			2.00000	1	37.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			6,476.00000	6,685	37.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			1.00000	1	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			7,976.00000	8,185	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			4,276.00000	4,066	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			1.00000	1	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			2,781.00000	2,572	27.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			6.00000	7	27.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			1,311.00000	1,108	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			36.00000	43	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			243.00000	173	17.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			468.00000	608	17.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			5.00000	3	33.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			4,729.00000	4,937	33.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			2.00000	1	36.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			6,227.00000	6,436	36.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	1	41.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			7,726.00000	7,935	41.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			87.00000	62	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			1,112.00000	1,296	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			57.00000	41	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			1,432.00000	1,625	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			26.00000	20	24.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			2,151.00000	2,354	24.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			51.00000	37	22.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,526.00000	1,721	22.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			24.00000	18	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			2,249.00000	2,452	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			27.00000	21	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			2,102.00000	2,305	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			43.00000	31	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,668.00000	1,866	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			1,797.00000	1,590	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			22.00000	24	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			857.00000	682	17.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			82.00000	116	17.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			3.00000	2	34.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			5,228.00000	5,436	34.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			1.00000	1	39.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			7,226.00000	7,435	39.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			0.00000	0	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			9,225.00000	9,434	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			2,682.00000	2,473	27.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.20	Put		7.00000	8	27.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call		1,699.00000	1,492	21.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put		24.00000	27	21.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		775.00000	606	16.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		100.00000	140	16.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		213.00000	152	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		538.00000	686	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		3.00000	2	34.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		5,328.00000	5,536	34.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		1.00000	1	40.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		7,326.00000	7,535	40.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		0.00000	0	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		9,325.00000	9,534	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		1,553.00000	1,347	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		28.00000	31	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		659.00000	500	16.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		134.00000	184	16.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		3.00000	2	34.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		5,478.00000	5,686	34.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		1.00000	1	40.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		7,476.00000	7,685	40.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		0.00000	0	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		9,475.00000	9,684	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call		2,583.00000	2,375	26.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put		8.00000	9	26.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		1,601.00000	1,396	20.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		26.00000	30	20.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		11.00000	8	29.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		3,435.00000	3,642	29.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		1.00000	1	40.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		7,426.00000	7,635	40.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		0.00000	0	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		9,425.00000	9,634	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		2,386.00000	2,178	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		10.00000	12	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		1,407.00000	1,203	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		32.00000	38	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		551.00000	404	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		175.00000	238	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		144.00000	102	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		769.00000	936	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		10.00000	7	30.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		3,634.00000	3,841	30.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		2.00000	2	35.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		5,627.00000	5,836	35.22	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	19.50	Call			1.00000	1	41.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			7,626.00000	7,835	41.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			0.00000	0	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			9,625.00000	9,834	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			2,238.00000	2,031	25.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			13.00000	15	25.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			1,263.00000	1,061	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			38.00000	45	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call			452.00000	318	16.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put			227.00000	302	16.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			9.00000	7	31.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			3,784.00000	3,991	31.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			2.00000	2	35.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			5,777.00000	5,986	35.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	1	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			7,776.00000	7,985	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			0.00000	0	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			9,775.00000	9,984	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			2,189.00000	1,981	24.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			14.00000	16	24.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			1,215.00000	1,017	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			40.00000	51	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			421.00000	297	16.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			246.00000	332	16.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			9.00000	6	31.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,834.00000	4,041	31.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			2.00000	2	35.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			5,827.00000	6,036	35.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			1.00000	1	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			7,826.00000	8,035	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			0.00000	0	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			9,825.00000	10,034	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			2,140.00000	1,932	24.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			15.00000	16	24.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			1,168.00000	972	17.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			42.00000	57	17.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			392.00000	278	16.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			266.00000	362	16.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			9.00000	6	31.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			3,883.00000	4,090	31.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			2.00000	2	35.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			5,877.00000	6,086	35.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			1.00000	1	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			7,876.00000	8,085	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			0.00000	0	41.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.75	Put			9,875.00000	10,084	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			2,042.00000	1,834	23.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			17.00000	18	23.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			336.00000	243	16.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			311.00000	427	16.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			8.00000	6	31.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			3,983.00000	4,190	31.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			2.00000	1	36.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			5,977.00000	6,186	36.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			0.00000	0	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			9,975.00000	10,184	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			1,120.00000	929	17.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			45.00000	63	17.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			363.00000	260	16.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			288.00000	394	16.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			2.00000	2	36.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			5,927.00000	6,136	36.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			1.00000	1	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			7,926.00000	8,135	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			0.00000	0	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			9,925.00000	10,134	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			2,336.00000	2,129	25.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			11.00000	13	25.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			1,359.00000	1,156	18.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			34.00000	40	18.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			517.00000	374	16.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			191.00000	258	16.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			135.00000	96	19.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			810.00000	980	19.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			9.00000	7	30.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			3,684.00000	3,891	30.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			2.00000	2	35.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			5,677.00000	5,886	35.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			1.00000	1	41.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			7,676.00000	7,885	41.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			0.00000	0	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			9,675.00000	9,884	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			2,435.00000	2,227	26.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			10.00000	11	26.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			1,456.00000	1,251	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			31.00000	35	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			586.00000	435	16.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			160.00000	219	16.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			10.00000	7	30.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			3,585.00000	3,792	30.23	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.45	Call			3.00000	2	35.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			5,577.00000	5,786	35.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			1.00000	1	40.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			7,576.00000	7,785	40.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			0.00000	0	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			9,575.00000	9,784	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			2,831.00000	2,622	28.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			5.00000	6	28.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			1,846.00000	1,638	22.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			21.00000	22	22.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			899.00000	721	17.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			74.00000	105	17.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			259.00000	185	17.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			434.00000	570	17.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			12.00000	9	28.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			3,187.00000	3,393	28.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			3.00000	2	34.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			5,178.00000	5,387	34.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			1.00000	1	39.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			7,176.00000	7,385	39.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			0.00000	0	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			9,175.00000	9,384	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			2,880.00000	2,672	28.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			5.00000	6	28.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			1,895.00000	1,687	22.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			20.00000	21	22.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			941.00000	761	17.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			66.00000	95	17.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			3.00000	2	34.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			5,128.00000	5,337	34.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			1.00000	1	39.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			7,126.00000	7,335	39.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			0.00000	0	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			9,125.00000	9,334	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			2,731.00000	2,523	27.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			6.00000	7	27.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			1,748.00000	1,541	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			23.00000	25	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			816.00000	644	17.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			90.00000	128	17.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			228.00000	162	17.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			502.00000	646	17.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			12.00000	9	29.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			3,286.00000	3,493	29.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			3.00000	2	34.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.15	Put		5,278.00000	5,486	34.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call		1.00000	1	39.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put		7,276.00000	7,485	39.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call		0.00000	0	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put		9,275.00000	9,484	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call		2,632.00000	2,424	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put		7.00000	8	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call		1,650.00000	1,444	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put		25.00000	28	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call		736.00000	570	16.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put		110.00000	154	16.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call		11.00000	8	29.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put		3,386.00000	3,592	29.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call		3.00000	2	34.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put		5,378.00000	5,586	34.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call		1.00000	1	40.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put		7,376.00000	7,585	40.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call		0.00000	0	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put		9,375.00000	9,584	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call		2,484.00000	2,276	26.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put		9.00000	10	26.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		1,504.00000	1,299	19.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		29.00000	33	19.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		622.00000	467	16.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		147.00000	201	16.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		10.00000	8	30.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		3,535.00000	3,742	30.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		3.00000	2	34.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		5,527.00000	5,736	34.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		1.00000	1	40.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		7,526.00000	7,735	40.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		0.00000	0	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		9,525.00000	9,734	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		2,287.00000	2,080	25.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		12.00000	14	25.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		484.00000	345	16.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		208.00000	280	16.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		2.00000	2	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		5,727.00000	5,936	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		0.00000	0	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		9,725.00000	9,934	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		1,993.00000	1,785	23.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		18.00000	19	23.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		1,029.00000	844	17.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		53.00000	78	17.55	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 14/12/2009 Currency Future	15.90	Call			8.00000	5	31.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			4,033.00000	4,240	31.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			2.00000	1	36.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			6,027.00000	6,236	36.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			1.00000	1	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			8,026.00000	8,235	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			0.00000	0	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			10,025.00000	10,234	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			2,930.00000	2,721	28.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			5.00000	5	28.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			1,944.00000	1,736	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			19.00000	20	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			985.00000	802	17.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			59.00000	86	17.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			4.00000	2	33.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			5,078.00000	5,287	33.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			1.00000	1	39.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			7,076.00000	7,285	39.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			0.00000	0	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			9,075.00000	9,284	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			3,029.00000	2,820	29.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			4.00000	5	29.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			1.00000	1	39.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,976.00000	7,185	39.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			0.00000	0	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,975.00000	9,184	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			2,980.00000	2,771	28.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			4.00000	5	28.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			4.00000	3	33.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put			5,028.00000	5,237	33.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			1.00000	1	39.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			7,026.00000	7,235	39.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			0.00000	0	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			9,025.00000	9,234	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			3,179.00000	2,969	29.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put			3.00000	4	29.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			4.00000	3	33.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			4,829.00000	5,037	33.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			1.00000	1	38.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			6,826.00000	7,035	38.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			0.00000	0	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			8,825.00000	9,035	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			3,228.00000	3,019	30.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			3.00000	3	30.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call			4.00000	3	33.28	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	16.65	Put		4,779.00000	4,987	33.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call		1.00000	1	38.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put		6,776.00000	6,985	38.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call		0.00000	0	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put		8,775.00000	8,985	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call		3,278.00000	3,069	30.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put		3.00000	3	30.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call		1.00000	1	38.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put		6,726.00000	6,935	38.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call		0.00000	0	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put		8,725.00000	8,935	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call		3,328.00000	3,119	30.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put		3.00000	3	30.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call		5.00000	3	33.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put		4,680.00000	4,887	33.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call		2.00000	1	38.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put		6,676.00000	6,885	38.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call		1.00000	0	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put		8,675.00000	8,885	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call		3,527.00000	3,318	31.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put		2.00000	2	31.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call		6.00000	4	32.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put		4,480.00000	4,688	32.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call		1.00000	0	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put		8,475.00000	8,685	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call		6.00000	4	32.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put		4,431.00000	4,638	32.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call		2.00000	1	37.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put		6,426.00000	6,635	37.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Call		3,477.00000	3,268	31.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put		2.00000	2	31.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call		5.00000	4	32.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put		4,530.00000	4,738	32.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call		2.00000	1	37.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put		6,526.00000	6,735	37.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call		1.00000	0	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put		8,525.00000	8,735	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call		3,627.00000	3,418	31.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put		2.00000	2	31.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call		6.00000	4	32.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put		4,381.00000	4,588	32.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call		2.00000	1	37.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put		6,376.00000	6,585	37.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call		1.00000	0	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put		8,375.00000	8,585	41.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	8.00	Call		3,877.00000	3,667	33.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put		1.00000	1	33.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call		7.00000	5	31.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put		4,132.00000	4,339	31.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call		2.00000	1	36.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put		6,127.00000	6,336	36.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call		1.00000	1	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put		8,126.00000	8,335	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call		3,976.00000	3,767	33.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put		1.00000	1	33.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Call		3,428.00000	3,218	31.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Put		2.00000	3	31.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Call		5.00000	4	32.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Put		4,580.00000	4,788	32.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Call		2.00000	1	37.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Put		6,576.00000	6,785	37.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Call		1.00000	0	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Put		8,575.00000	8,785	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Call		3,677.00000	3,468	32.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Put		2.00000	2	32.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Call		6.00000	4	32.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Put		4,331.00000	4,538	32.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Call		2.00000	1	37.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Put		6,327.00000	6,536	37.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Call		1.00000	1	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Put		8,326.00000	8,535	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Call		3,926.00000	3,717	33.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Put		1.00000	1	33.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Call		8.00000	5	31.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Put		4,082.00000	4,289	31.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Call		2.00000	1	36.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Put		6,077.00000	6,286	36.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Call		1.00000	1	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Put		8,076.00000	8,285	41.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			11.86480	12.07670		16.43	177,972.00	15	1,048.00
£ / R On 15/03/2010 Currency Future	12.10	Call		511.00000	421	17.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		535.00000	656	17.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call		492.00000	405	17.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		566.00000	690	17.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		474.00000	390	17.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		597.00000	725	17.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		393.00000	322	18.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		766.00000	907	18.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		378.00000	310	18.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		802.00000	945	18.14	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	12.65	Call			339.00000	277	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			912.00000	1,062	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			351.00000	288	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			875.00000	1,023	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			364.00000	298	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			838.00000	984	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			304.00000	248	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			1,027.00000	1,184	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			293.00000	240	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			1,066.00000	1,225	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			254.00000	208	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			1,228.00000	1,393	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			283.00000	231	19.20	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put			1,106.00000	1,266	19.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			273.00000	223	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			1,146.00000	1,308	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call			246.00000	201	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put			1,269.00000	1,436	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call			229.00000	188	19.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put			1,353.00000	1,523	19.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call			237.00000	194	19.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put			1,311.00000	1,479	19.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call			222.00000	182	20.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put			1,395.00000	1,567	20.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			207.00000	170	20.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			1,481.00000	1,655	20.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			182.00000	149	20.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			1,655.00000	1,835	20.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			161.00000	132	21.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,834.00000	2,017	21.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			156.00000	128	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,879.00000	2,063	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			151.00000	124	21.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,925.00000	2,110	21.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			147.00000	120	21.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,970.00000	2,155	21.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call			138.00000	111	21.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			2,062.00000	2,246	21.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			124.00000	99	22.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			2,198.00000	2,384	22.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			129.00000	103	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			2,153.00000	2,338	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			1,148.00000	980	15.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			121.00000	165	15.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			2,949.00000	2,739	22.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.15	Put			23.00000	24	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			171.00000	140	21.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			1,744.00000	1,926	21.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			201.00000	164	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			1,524.00000	1,700	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			82.00000	65	22.87	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			2,705.00000	2,901	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			188.00000	154	20.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			1,611.00000	1,789	20.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			134.00000	107	21.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			2,108.00000	2,292	21.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			142.00000	115	21.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			2,016.00000	2,200	21.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			176.00000	145	21.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			1,700.00000	1,880	21.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			194.00000	159	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			1,568.00000	1,744	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			214.00000	176	20.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			1,438.00000	1,611	20.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			166.00000	136	21.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,789.00000	1,971	21.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			2,606.00000	2,397	21.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			29.00000	32	21.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			1,646.00000	1,446	16.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			70.00000	81	16.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			830.00000	690	16.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			253.00000	325	16.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			95.00000	76	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			2,518.00000	2,711	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			45.00000	37	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			3,469.00000	3,672	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			25.00000	22	25.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			4,449.00000	4,657	25.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			18.00000	16	28.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			5,441.00000	5,651	28.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			2,508.00000	2,300	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			32.00000	35	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			1,554.00000	1,354	16.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			77.00000	89	16.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			768.00000	635	16.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			291.00000	370	16.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			88.00000	70	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			2,611.00000	2,806	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			42.00000	35	24.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			3,565.00000	3,770	24.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.60	Call		24.00000	21	26.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		4,548.00000	4,756	26.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		18.00000	15	28.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		5,541.00000	5,750	28.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		2,411.00000	2,203	20.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		34.00000	38	20.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		1,462.00000	1,264	16.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		85.00000	99	16.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		710.00000	583	16.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		333.00000	419	16.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		326.00000	267	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		950.00000	1,102	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		39.00000	32	24.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		3,663.00000	3,868	24.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		24.00000	20	26.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		4,647.00000	4,856	26.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		17.00000	15	28.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		5,640.00000	5,850	28.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		2,314.00000	2,106	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		37.00000	42	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		1,371.00000	1,174	15.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		94.00000	109	15.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		655.00000	535	16.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		378.00000	470	16.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		76.00000	61	23.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		2,799.00000	2,996	23.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		37.00000	30	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		3,760.00000	3,965	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		23.00000	20	26.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		4,746.00000	4,955	26.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		17.00000	14	28.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		5,740.00000	5,950	28.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		2,168.00000	1,962	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		42.00000	48	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		1,236.00000	1,053	15.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		109.00000	139	15.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		578.00000	473	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		452.00000	559	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		68.00000	54	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		2,941.00000	3,140	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		33.00000	28	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		3,906.00000	4,113	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		22.00000	19	26.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		4,895.00000	5,104	26.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		16.00000	14	29.03	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.95	Put		5,889.00000	6,099	29.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		2,265.00000	2,058	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		38.00000	43	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		1,325.00000	1,130	15.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		99.00000	115	15.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		628.00000	512	16.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		402.00000	497	16.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		73.00000	59	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		2,846.00000	3,044	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		35.00000	29	24.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		3,809.00000	4,014	24.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		22.00000	19	26.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		4,796.00000	5,005	26.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		16.00000	14	28.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		5,790.00000	5,999	28.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		2,557.00000	2,349	20.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		31.00000	34	20.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		1,600.00000	1,400	16.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		73.00000	85	16.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		798.00000	662	16.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		272.00000	347	16.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		92.00000	73	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		2,565.00000	2,758	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call		44.00000	36	24.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		3,517.00000	3,721	24.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		25.00000	22	26.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		4,498.00000	4,707	26.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		18.00000	15	28.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		5,491.00000	5,701	28.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call		2,362.00000	2,155	20.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		36.00000	40	20.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		1,416.00000	1,219	15.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		89.00000	104	15.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		682.00000	559	16.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		355.00000	444	16.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		315.00000	258	18.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		988.00000	1,143	18.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		79.00000	63	22.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		2,752.00000	2,948	22.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		38.00000	31	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		3,711.00000	3,916	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		23.00000	20	26.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		4,696.00000	4,905	26.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		17.00000	15	28.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		5,690.00000	5,900	28.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.65	Call			2,460.00000	2,251	20.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			33.00000	37	20.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			1,507.00000	1,309	16.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			81.00000	94	16.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			738.00000	609	16.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			312.00000	394	16.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			85.00000	68	22.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			2,658.00000	2,853	22.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			41.00000	33	24.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			3,614.00000	3,819	24.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			24.00000	21	26.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			4,597.00000	4,806	26.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			17.00000	15	28.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			5,591.00000	5,800	28.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			2,217.00000	2,010	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			40.00000	45	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			1,280.00000	1,091	15.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			104.00000	126	15.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			603.00000	492	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			426.00000	528	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			70.00000	56	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			2,894.00000	3,092	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			34.00000	29	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			3,857.00000	4,064	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			22.00000	19	26.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			4,845.00000	5,054	26.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			16.00000	14	28.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			5,839.00000	6,049	28.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			166.00000	136	21.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,789.00000	1,971	21.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			2,802.00000	2,592	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			25.00000	28	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			1,834.00000	1,631	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			57.00000	67	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			963.00000	811	15.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			186.00000	246	15.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			439.00000	361	17.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			663.00000	796	17.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			111.00000	88	22.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			2,334.00000	2,523	22.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			52.00000	42	23.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			3,276.00000	3,478	23.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			28.00000	24	25.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			4,251.00000	4,459	25.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			19.00000	17	27.66	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	17.30	Put			5,242.00000	5,452	27.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			10.00000	8	31.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			7,233.00000	7,443	31.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			3.00000	2	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			9,226.00000	9,438	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			2,655.00000	2,446	21.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			28.00000	31	21.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			1,693.00000	1,492	17.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			66.00000	77	17.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			862.00000	719	16.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			235.00000	304	16.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			47.00000	38	23.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			3,420.00000	3,623	23.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			18.00000	16	27.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			5,392.00000	5,601	27.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			9.00000	8	31.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			7,383.00000	7,593	31.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			3.00000	2	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			9,376.00000	9,587	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			9.00000	7	31.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			7,482.00000	7,693	31.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			3.00000	2	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			9,476.00000	9,687	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			9.00000	7	31.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			7,532.00000	7,743	31.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			3.00000	2	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			9,526.00000	9,737	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			8.00000	7	31.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			7,682.00000	7,892	31.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			2.00000	2	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			9,676.00000	9,887	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			8.00000	7	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			7,781.00000	7,992	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			2.00000	2	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			9,775.00000	9,987	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			8.00000	7	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			7,831.00000	8,042	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			2.00000	2	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			9,825.00000	10,037	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			8.00000	6	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			7,881.00000	8,092	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			2.00000	1	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			9,875.00000	10,087	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			2,072.00000	1,867	18.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			45.00000	52	18.71	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	12.05	Call			531.00000	438	16.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			505.00000	623	16.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			31.00000	27	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			4,004.00000	4,212	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			16.00000	13	29.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,989.00000	6,198	29.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			8.00000	6	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			7,981.00000	8,191	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			2.00000	1	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			9,975.00000	10,187	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			8.00000	7	31.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			7,732.00000	7,942	31.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			2.00000	2	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			9,725.00000	9,937	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			9.00000	7	31.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			7,582.00000	7,792	31.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			2.00000	2	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			9,576.00000	9,787	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			2,704.00000	2,495	21.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			27.00000	30	21.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			1,740.00000	1,538	17.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			63.00000	73	17.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			895.00000	749	15.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			218.00000	284	15.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			408.00000	334	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			731.00000	869	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			49.00000	40	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			3,372.00000	3,575	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			19.00000	16	27.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			5,342.00000	5,551	27.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			9.00000	8	31.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			7,333.00000	7,543	31.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			3.00000	2	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			9,326.00000	9,537	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			2,851.00000	2,641	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			24.00000	26	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call			1,881.00000	1,678	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			55.00000	63	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call			998.00000	843	15.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			172.00000	228	15.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			456.00000	375	17.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			630.00000	760	17.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			54.00000	44	23.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			3,228.00000	3,429	23.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			19.00000	17	27.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.25	Put			5,193.00000	5,402	27.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			10.00000	8	31.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put			7,183.00000	7,393	31.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call			3.00000	2	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put			9,177.00000	9,388	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call			2,900.00000	2,690	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put			23.00000	25	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call			1,929.00000	1,725	18.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put			52.00000	60	18.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call			1,035.00000	876	15.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put			158.00000	211	15.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call			56.00000	46	23.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put			3,180.00000	3,381	23.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call			20.00000	17	27.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put			5,143.00000	5,352	27.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call			10.00000	8	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put			7,133.00000	7,344	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call			3.00000	3	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put			9,127.00000	9,338	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call			2,753.00000	2,543	21.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put			26.00000	29	21.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call			1,787.00000	1,585	17.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put			60.00000	70	17.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call			928.00000	779	15.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put			202.00000	264	15.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call			423.00000	347	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put			696.00000	832	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call			50.00000	41	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put			3,324.00000	3,526	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call			19.00000	16	27.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			5,292.00000	5,502	27.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			10.00000	8	31.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			7,283.00000	7,493	31.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			3.00000	2	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			9,276.00000	9,487	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			9.00000	8	31.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			7,432.00000	7,643	31.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			3.00000	2	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			9,426.00000	9,637	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			2,024.00000	1,820	18.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put			47.00000	55	18.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call			1,109.00000	944	15.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put			132.00000	180	15.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			30.00000	26	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put			4,053.00000	4,261	25.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	18.10	Call			15.00000	13	29.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			6,039.00000	6,248	29.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			7.00000	6	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			8,031.00000	8,241	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			2.00000	1	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			10,025.00000	10,237	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			1,976.00000	1,772	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			50.00000	58	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			1,071.00000	910	15.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			145.00000	195	15.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			29.00000	26	25.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			4,103.00000	4,311	25.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			15.00000	12	29.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			6,088.00000	6,298	29.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			7.00000	5	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put			8,080.00000	8,291	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			2.00000	1	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			10,075.00000	10,286	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			2,120.00000	1,915	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			43.00000	50	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			1,191.00000	1,016	15.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			115.00000	151	15.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			554.00000	455	16.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			478.00000	590	16.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			263.00000	215	19.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put			1,187.00000	1,351	19.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call			32.00000	27	24.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put			3,955.00000	4,162	24.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call			16.00000	13	29.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put			5,939.00000	6,148	29.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call			8.00000	6	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put			7,931.00000	8,141	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call			2.00000	1	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put			9,925.00000	10,137	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call			3,048.00000	2,837	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put			21.00000	22	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call			63.00000	51	23.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put			3,036.00000	3,236	23.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call			21.00000	18	27.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put			4,994.00000	5,203	27.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call			11.00000	9	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put			6,984.00000	7,194	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call			4.00000	3	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			8,977.00000	9,188	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			58.00000	47	23.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.15	Put		3,132.00000	3,332	23.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call		20.00000	17	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put		5,093.00000	5,303	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call		10.00000	9	30.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put		7,084.00000	7,294	30.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call		3.00000	3	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put		9,077.00000	9,288	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call		2,998.00000	2,788	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put		22.00000	23	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call		61.00000	49	23.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put		3,084.00000	3,284	23.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call		20.00000	18	27.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put		5,044.00000	5,253	27.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call		10.00000	9	30.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put		7,034.00000	7,244	30.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call		4.00000	3	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put		9,027.00000	9,238	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call		3,146.00000	2,936	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put		19.00000	21	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call		11.00000	9	30.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put		6,884.00000	7,094	30.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call		4.00000	3	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put		8,877.00000	9,088	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call		3,244.00000	3,034	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put		17.00000	19	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call		11.00000	10	30.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put		6,785.00000	6,995	30.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call		4.00000	3	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put		8,778.00000	8,988	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call		3,195.00000	2,985	23.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put		18.00000	20	23.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call		11.00000	9	30.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put		6,834.00000	7,045	30.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call		4.00000	3	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put		8,827.00000	9,038	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call		3,293.00000	3,083	24.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put		16.00000	18	24.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call		12.00000	10	30.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put		6,735.00000	6,945	30.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call		4.00000	3	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put		8,728.00000	8,939	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call		3,539.00000	3,329	25.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put		12.00000	14	25.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call		13.00000	11	29.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put		6,486.00000	6,696	29.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	20.55	Call		5.00000	4	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put		8,479.00000	8,689	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call		3,588.00000	3,378	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put		11.00000	13	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call		13.00000	11	29.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put		6,436.00000	6,646	29.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call		6.00000	4	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put		8,429.00000	8,639	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call		3,489.00000	3,279	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put		13.00000	15	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call		12.00000	10	30.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put		6,536.00000	6,746	30.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call		5.00000	4	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put		8,528.00000	8,739	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call		3,637.00000	3,427	25.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put		11.00000	12	25.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call		99.00000	79	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Put		2,472.00000	2,664	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call		26.00000	23	25.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put		4,399.00000	4,608	25.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call		13.00000	11	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put		6,387.00000	6,596	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call		6.00000	4	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put		8,379.00000	8,590	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call		3,885.00000	3,674	26.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put		8.00000	9	26.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call		120.00000	95	22.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put		2,243.00000	2,430	22.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call		29.00000	25	25.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put		4,152.00000	4,360	25.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call		15.00000	12	29.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put		6,138.00000	6,347	29.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call		7.00000	5	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put		8,130.00000	8,340	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call		3,934.00000	3,724	26.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put		8.00000	9	26.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Call		3,440.00000	3,230	24.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Put		13.00000	15	24.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Call		12.00000	10	30.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Put		6,586.00000	6,795	30.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Call		5.00000	4	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Put		8,578.00000	8,789	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Call		0.00000	3,823	26.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Put		0.00000	8	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.06280	12.27640		16.75	0.00	0	500.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.30	Call			669.00000	576	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			692.00000	814	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			650.00000	560	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			724.00000	847	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call			614.00000	529	17.64	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put			788.00000	916	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			550.00000	473	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			923.00000	1,060	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			520.00000	448	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			994.00000	1,135	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			493.00000	424	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			1,067.00000	1,211	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			535.00000	460	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			958.00000	1,098	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			632.00000	544	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			756.00000	882	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			507.00000	436	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			1,030.00000	1,173	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			535.00000	460	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			958.00000	1,098	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			455.00000	392	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			1,179.00000	1,329	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			443.00000	381	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			1,217.00000	1,369	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			400.00000	344	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			1,373.00000	1,531	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			432.00000	372	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			1,255.00000	1,409	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			370.00000	319	19.75	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put			1,494.00000	1,656	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			231.00000	197	21.71	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put			2,355.00000	2,534	21.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			47.00000	38	24.74	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put			5,270.00000	5,475	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			421.00000	362	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			1,294.00000	1,449	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			389.00000	335	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			1,413.00000	1,573	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			380.00000	327	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			1,453.00000	1,614	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			361.00000	311	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			1,535.00000	1,699	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			344.00000	297	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			1,617.00000	1,784	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			312.00000	270	20.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.75	Put		1,786.00000	1,957	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		278.00000	241	21.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		2,002.00000	2,178	21.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		272.00000	236	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		2,046.00000	2,223	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		260.00000	224	21.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		2,134.00000	2,311	21.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		255.00000	218	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		2,178.00000	2,355	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		237.00000	202	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		2,311.00000	2,489	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		243.00000	207	21.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		2,267.00000	2,444	21.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		298.00000	258	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,872.00000	2,045	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		336.00000	290	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		1,659.00000	1,827	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		320.00000	276	20.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,743.00000	1,913	20.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		328.00000	283	20.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		1,701.00000	1,870	20.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		291.00000	252	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,915.00000	2,089	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		266.00000	229	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		2,090.00000	2,267	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		249.00000	212	21.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		2,223.00000	2,399	21.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		285.00000	246	20.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,958.00000	2,133	20.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		305.00000	264	20.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,829.00000	2,001	20.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		285.00000	246	20.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,958.00000	2,133	20.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		291.00000	252	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,915.00000	2,089	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		320.00000	276	20.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,743.00000	1,913	20.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		352.00000	304	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		1,576.00000	1,741	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		209.00000	178	22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		2,533.00000	2,715	22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		146.00000	124	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		3,220.00000	3,412	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		94.00000	77	24.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		4,167.00000	4,364	24.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.35	Call			51.00000	42	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			5,125.00000	5,329	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			29.00000	25	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			6,102.00000	6,312	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			150.00000	127	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			3,173.00000	3,364	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			97.00000	79	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			4,120.00000	4,316	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			53.00000	43	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			5,076.00000	5,280	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			29.00000	25	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			6,053.00000	6,263	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			3,700.00000	3,489	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			24.00000	26	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			2,236.00000	2,030	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			60.00000	68	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			1,017.00000	882	16.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			341.00000	419	16.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			106.00000	89	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			3,929.00000	4,126	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			44.00000	36	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			5,367.00000	5,573	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			23.00000	20	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			6,847.00000	7,057	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			14.00000	12	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			8,338.00000	8,549	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			4,142.00000	3,931	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			16.00000	18	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			2,673.00000	2,463	18.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			47.00000	50	18.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			1,320.00000	1,154	15.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			194.00000	241	15.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			128.00000	109	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			3,502.00000	3,696	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			58.00000	47	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			4,931.00000	5,134	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			26.00000	23	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			6,400.00000	6,610	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			18.00000	15	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			7,892.00000	8,103	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			4,387.00000	4,176	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			10.00000	13	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			2,917.00000	2,706	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			41.00000	44	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			1,523.00000	1,340	15.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.90	Put			146.00000	177	15.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			143.00000	122	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			3,267.00000	3,459	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			67.00000	55	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			4,691.00000	4,892	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			28.00000	25	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			6,152.00000	6,362	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			19.00000	17	27.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			7,643.00000	7,854	27.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			2,819.00000	2,609	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			43.00000	46	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			1,866.00000	1,674	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			90.00000	112	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			1,078.00000	937	16.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			302.00000	375	16.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			597.00000	514	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			821.00000	952	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			220.00000	187	21.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			2,443.00000	2,624	21.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			137.00000	116	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			3,360.00000	3,553	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			86.00000	70	24.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			4,309.00000	4,507	24.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			1,956.00000	1,762	16.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			79.00000	99	16.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			1,142.00000	996	15.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			266.00000	333	15.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			91.00000	74	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			4,215.00000	4,412	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			50.00000	41	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			5,173.00000	5,378	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			2,966.00000	2,755	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			40.00000	42	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			2,001.00000	1,806	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			74.00000	93	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			1,175.00000	1,026	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			248.00000	313	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			45.00000	37	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			5,319.00000	5,524	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			194.00000	165	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			2,668.00000	2,852	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			123.00000	104	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			3,596.00000	3,791	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			74.00000	60	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			4,547.00000	4,747	24.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.75	Call		40.00000	33	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		5,514.00000	5,720	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		172.00000	146	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		2,896.00000	3,083	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		110.00000	94	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		3,834.00000	4,031	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		63.00000	52	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		4,787.00000	4,989	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		34.00000	28	24.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		5,758.00000	5,966	24.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		2,576.00000	2,366	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		49.00000	53	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		1,649.00000	1,463	15.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		122.00000	150	15.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		931.00000	804	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		405.00000	491	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		153.00000	130	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		3,127.00000	3,317	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		100.00000	81	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		4,073.00000	4,269	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		54.00000	44	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		5,028.00000	5,232	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		30.00000	26	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		6,003.00000	6,213	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		2,430.00000	2,221	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		53.00000	58	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		851.00000	732	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		475.00000	569	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		480.00000	413	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		1,104.00000	1,250	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		2,381.00000	2,172	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		55.00000	60	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		1,481.00000	1,300	15.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		155.00000	187	15.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		826.00000	709	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		500.00000	597	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		467.00000	402	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		1,141.00000	1,289	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		140.00000	119	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		3,313.00000	3,506	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		88.00000	72	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		4,262.00000	4,459	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		48.00000	39	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		5,222.00000	5,427	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		28.00000	24	25.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.45	Put		6,201.00000	6,412	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		2,284.00000	2,076	16.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		58.00000	63	16.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		1,400.00000	1,222	15.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		174.00000	209	15.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		778.00000	666	16.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		551.00000	653	16.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		134.00000	114	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		3,407.00000	3,601	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		83.00000	68	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		4,357.00000	4,555	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		27.00000	24	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		6,301.00000	6,511	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		2,188.00000	1,985	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		61.00000	72	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		731.00000	628	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		605.00000	716	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		78.00000	64	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		4,452.00000	4,651	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		43.00000	35	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		5,416.00000	5,622	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		2,478.00000	2,269	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		52.00000	56	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		1,564.00000	1,381	15.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		138.00000	168	15.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		877.00000	755	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		451.00000	543	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		2,624.00000	2,414	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		48.00000	52	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		1,692.00000	1,504	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		115.00000	141	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		959.00000	829	16.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		383.00000	466	16.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		157.00000	133	22.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		3,080.00000	3,270	22.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		102.00000	84	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		4,025.00000	4,221	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		56.00000	46	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		4,980.00000	5,183	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		30.00000	26	25.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		5,954.00000	6,163	25.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		1,692.00000	1,504	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		115.00000	141	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		959.00000	829	16.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		383.00000	466	16.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.20	Call			157.00000	133	22.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			3,080.00000	3,270	22.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			2,333.00000	2,124	16.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			56.00000	61	16.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			1,440.00000	1,261	15.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			164.00000	198	15.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			801.00000	687	16.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			525.00000	625	16.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			27.00000	24	25.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			6,251.00000	6,461	25.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			1,360.00000	1,187	15.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			184.00000	225	15.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			754.00000	647	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			578.00000	684	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			131.00000	111	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			3,454.00000	3,648	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			81.00000	66	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			4,404.00000	4,603	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			27.00000	23	25.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			6,350.00000	6,560	25.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			2,771.00000	2,560	18.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			44.00000	47	18.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			1,822.00000	1,631	16.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			96.00000	119	16.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			1,047.00000	909	16.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			321.00000	396	16.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			581.00000	500	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			855.00000	987	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			168.00000	143	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,942.00000	3,130	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			108.00000	92	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			3,882.00000	4,079	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			61.00000	50	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			4,835.00000	5,037	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			33.00000	27	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			5,807.00000	6,015	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			21.00000	18	27.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			7,294.00000	7,505	27.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			8.00000	7	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			9,282.00000	9,494	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			1,735.00000	1,546	15.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			108.00000	133	15.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			988.00000	855	16.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			362.00000	442	16.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			20.00000	18	27.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.65	Put		7,394.00000	7,605	27.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		8.00000	6	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		9,381.00000	9,593	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		20.00000	17	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		7,493.00000	7,705	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		7.00000	6	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		9,481.00000	9,693	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		2,527.00000	2,317	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		51.00000	55	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		1,606.00000	1,421	15.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		130.00000	159	15.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		904.00000	779	16.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		428.00000	517	16.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		120.00000	102	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		3,644.00000	3,839	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		39.00000	32	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		5,562.00000	5,769	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		19.00000	17	27.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		7,543.00000	7,754	27.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		7.00000	6	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		9,531.00000	9,743	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		1,481.00000	1,300	15.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		155.00000	187	15.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		826.00000	709	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		500.00000	597	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		467.00000	402	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		1,141.00000	1,289	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		113.00000	96	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,786.00000	3,983	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		35.00000	29	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		5,709.00000	5,916	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		19.00000	17	27.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		7,692.00000	7,904	27.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		6.00000	5	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		9,680.00000	9,892	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		113.00000	96	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,786.00000	3,983	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		19.00000	16	27.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		7,742.00000	7,954	27.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		6.00000	5	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		9,730.00000	9,942	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		104.00000	86	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		3,977.00000	4,174	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		31.00000	27	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		5,905.00000	6,114	25.10	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	22.15	Call			6.00000	5	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			9,879.00000	10,092	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			2,139.00000	1,940	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			63.00000	77	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			1,281.00000	1,121	15.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			205.00000	258	15.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			709.00000	610	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			633.00000	748	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			410.00000	353	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			1,333.00000	1,490	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			18.00000	15	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			7,941.00000	8,152	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			5.00000	4	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			9,929.00000	10,142	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			2,046.00000	1,850	16.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			69.00000	87	16.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			1,208.00000	1,057	15.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			232.00000	294	15.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			17.00000	14	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			8,041.00000	8,251	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			5.00000	4	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			10,029.00000	10,241	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			2,091.00000	1,895	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			65.00000	82	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			1,243.00000	1,088	15.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			216.00000	275	15.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			688.00000	593	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			661.00000	780	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			18.00000	14	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			7,991.00000	8,202	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			5.00000	4	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			9,979.00000	10,191	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			32.00000	27	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			5,856.00000	6,064	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			18.00000	16	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			7,842.00000	8,053	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			6.00000	5	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			9,829.00000	10,042	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			115.00000	98	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			3,739.00000	3,935	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			37.00000	30	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			5,660.00000	5,867	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			7.00000	5	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			9,630.00000	9,842	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			2,868.00000	2,658	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	9.45	Put		42.00000	45	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		1,911.00000	1,718	16.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		84.00000	105	16.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		1,110.00000	966	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		283.00000	353	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		21.00000	19	27.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		7,195.00000	7,406	27.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		9.00000	7	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		9,182.00000	9,394	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		21.00000	19	26.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		7,145.00000	7,356	26.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call		9.00000	7	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		9,132.00000	9,344	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		2,722.00000	2,512	18.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		45.00000	49	18.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		1,778.00000	1,589	15.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		102.00000	126	15.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		565.00000	487	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		889.00000	1,024	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		20.00000	18	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		7,344.00000	7,555	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		8.00000	6	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		9,331.00000	9,544	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		125.00000	106	23.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		3,549.00000	3,744	23.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		41.00000	34	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		5,465.00000	5,671	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		20.00000	18	27.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		7,443.00000	7,655	27.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		7.00000	6	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		9,431.00000	9,643	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		117.00000	100	23.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		3,691.00000	3,887	23.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		38.00000	31	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		5,611.00000	5,818	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		19.00000	17	27.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		7,593.00000	7,804	27.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		7.00000	5	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		9,580.00000	9,793	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		17.00000	14	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		8,090.00000	8,301	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		5.00000	4	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		10,079.00000	10,291	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call		18.00000	16	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		7,792.00000	8,003	27.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	22.05	Call			6.00000	5	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put			9,780.00000	9,992	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call			3,064.00000	2,853	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			38.00000	40	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			22.00000	20	26.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			6,996.00000	7,207	26.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			10.00000	8	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			8,983.00000	9,195	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call			22.00000	19	26.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put			7,095.00000	7,306	26.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call			9.00000	7	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put			9,083.00000	9,295	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call			3,015.00000	2,804	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put			39.00000	41	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call			22.00000	19	26.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			7,045.00000	7,256	26.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			9.00000	8	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			9,033.00000	9,245	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call			3,162.00000	2,951	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			35.00000	38	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			160.00000	136	22.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			3,034.00000	3,223	22.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			23.00000	20	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			6,896.00000	7,107	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			10.00000	8	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put			8,884.00000	9,096	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call			3,259.00000	3,049	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put			33.00000	36	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call			23.00000	21	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put			6,797.00000	7,008	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call			11.00000	9	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put			8,785.00000	8,996	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call			3,210.00000	3,000	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			34.00000	37	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call			164.00000	140	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			2,988.00000	3,177	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			60.00000	49	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			4,883.00000	5,086	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			11.00000	9	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			8,834.00000	9,046	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			3,308.00000	3,097	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			32.00000	35	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			24.00000	21	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			6,747.00000	6,958	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call			11.00000	9	27.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.00	Put		8,735.00000	8,946	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call		3,553.00000	3,342	22.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put		27.00000	29	22.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call		25.00000	22	25.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put		6,499.00000	6,709	25.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call		13.00000	11	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put		8,487.00000	8,698	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call		3,602.00000	3,390	22.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put		26.00000	28	22.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call		199.00000	169	22.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put		2,623.00000	2,806	22.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call		76.00000	62	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put		4,499.00000	4,699	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call		26.00000	23	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put		6,449.00000	6,660	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call		13.00000	11	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put		8,437.00000	8,648	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call		3,504.00000	3,293	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put		28.00000	30	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call		189.00000	161	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put		2,713.00000	2,898	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call		71.00000	58	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put		4,595.00000	4,796	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call		25.00000	22	26.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put		6,549.00000	6,759	26.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call		13.00000	10	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put		8,536.00000	8,748	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call		3,897.00000	3,685	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put		21.00000	22	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call		16.00000	13	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put		8,140.00000	8,350	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call		3,946.00000	3,734	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Put		20.00000	21	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call		3,651.00000	3,439	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Put		25.00000	27	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call		204.00000	173	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put		2,577.00000	2,761	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call		14.00000	11	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put		8,387.00000	8,599	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Call		3,455.00000	3,244	21.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Put		29.00000	31	21.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Call		185.00000	157	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Put		2,759.00000	2,944	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Call		69.00000	57	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Put		4,643.00000	4,844	24.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.85	Call		25.00000	22	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Put		6,598.00000	6,809	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Call		12.00000	10	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Put		8,586.00000	8,797	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Call		0.00000	3,833	23.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Put		0.00000	20	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			10.93850	11.00030		15.33	196,893.00	18	32,789.00
€ / R On 14/12/2009 Currency Future	11.00	Call		287.00000	253	15.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		287.00000	314	15.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		248.00000	217	15.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		348.00000	379	15.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		267.00000	234	15.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		316.00000	346	15.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		214.00000	186	16.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		414.00000	448	16.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		185.00000	160	16.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		484.00000	522	16.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		172.00000	149	16.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		521.00000	560	16.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		313.00000	272	15.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		263.00000	284	15.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		230.00000	201	16.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		380.00000	413	16.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		199.00000	173	16.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		448.00000	484	16.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		52.00000	44	20.23	0.00	0	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,252.00000	1,306	20.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		4.00000	4	28.80	0.00	0	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,604.00000	3,665	28.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		159.00000	138	17.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		559.00000	599	17.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		36.00000	30	21.41	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,535.00000	1,592	21.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		138.00000	119	17.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		637.00000	680	17.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		103.00000	88	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		803.00000	850	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		119.00000	102	17.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		719.00000	764	17.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		96.00000	82	18.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		846.00000	894	18.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		89.00000	77	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		889.00000	938	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		111.00000	95	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 14/12/2009 Currency Future	11.65	Put			760.00000	807	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			78.00000	66	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			977.00000	1,028	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			148.00000	128	17.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			598.00000	639	17.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			83.00000	71	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			933.00000	983	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			128.00000	110	17.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			678.00000	722	17.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			68.00000	58	19.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			1,067.00000	1,119	19.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			63.00000	54	19.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			1,113.00000	1,166	19.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			59.00000	51	19.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			1,159.00000	1,212	19.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			73.00000	62	19.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			1,022.00000	1,074	19.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			55.00000	47	20.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,205.00000	1,259	20.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			49.00000	42	20.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,298.00000	1,353	20.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			33.00000	29	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,583.00000	1,640	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			38.00000	32	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,487.00000	1,544	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			40.00000	34	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,440.00000	1,496	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			30.00000	26	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,679.00000	1,737	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			28.00000	24	22.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,728.00000	1,786	22.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			26.00000	23	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,776.00000	1,834	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			25.00000	22	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,825.00000	1,883	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			20.00000	17	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			2,020.00000	2,079	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			16.00000	14	24.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			2,216.00000	2,275	24.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			13.00000	11	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,413.00000	2,473	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			14.00000	12	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,314.00000	2,374	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			14.00000	12	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,363.00000	2,423	24.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.35	Call			14.00000	12	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,363.00000	2,423	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			10.00000	9	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,660.00000	2,720	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			10.00000	8	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,709.00000	2,770	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			10.00000	9	25.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,610.00000	2,671	25.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			11.00000	10	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,561.00000	2,621	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			12.00000	10	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,511.00000	2,572	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			11.00000	10	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,561.00000	2,621	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			12.00000	11	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,462.00000	2,522	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			8.00000	7	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,858.00000	2,919	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			15.00000	13	24.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			2,265.00000	2,325	24.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			4.00000	3	29.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,853.00000	3,915	29.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			9.00000	8	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,759.00000	2,819	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			8.00000	7	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,957.00000	3,018	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			7.00000	6	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			3,057.00000	3,118	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			6.00000	6	27.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			3,156.00000	3,217	27.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			6.00000	5	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			3,255.00000	3,317	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			14.00000	12	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,314.00000	2,374	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			13.00000	11	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,413.00000	2,473	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			9.00000	8	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,808.00000	2,869	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			8.00000	7	26.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,908.00000	2,968	26.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			7.00000	6	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			3,007.00000	3,068	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			19.00000	16	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			2,069.00000	2,128	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			17.00000	15	23.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.15	Put		2,167.00000	2,226	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		10.00000	9	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,660.00000	2,720	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		17.00000	15	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		2,167.00000	2,226	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		8.00000	7	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,858.00000	2,919	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		18.00000	15	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		2,118.00000	2,177	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		9.00000	8	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,808.00000	2,869	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		8.00000	7	26.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,908.00000	2,968	26.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		7.00000	6	27.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		3,106.00000	3,167	27.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		7.00000	6	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		3,057.00000	3,118	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		21.00000	18	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,971.00000	2,030	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		22.00000	19	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,922.00000	1,981	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		18.00000	15	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		2,118.00000	2,177	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		10.00000	9	25.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,610.00000	2,671	25.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		22.00000	19	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,922.00000	1,981	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		24.00000	20	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,873.00000	1,932	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		19.00000	16	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		2,069.00000	2,128	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		32.00000	27	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,631.00000	1,689	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		43.00000	37	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,392.00000	1,448	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		30.00000	26	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,679.00000	1,737	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		46.00000	39	20.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,345.00000	1,400	20.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		40.00000	34	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,440.00000	1,496	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		32.00000	27	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,631.00000	1,689	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		500.00000	452	15.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		150.00000	163	15.90	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.65	Call			4.00000	4	28.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,654.00000	3,715	28.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			648.00000	596	16.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			98.00000	108	16.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			4.00000	4	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,754.00000	3,815	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,466.00000	1,405	19.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			16.00000	17	19.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			2.00000	2	31.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,552.00000	4,613	31.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			1.00000	1	35.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			6,051.00000	6,112	35.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			1.00000	1	40.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,550.00000	7,612	40.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			1,761.00000	1,699	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			10.00000	11	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			433.00000	386	15.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			182.00000	198	15.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			3.00000	2	30.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			4,252.00000	4,314	30.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			1.00000	1	34.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,751.00000	5,812	34.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			1.00000	1	39.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			7,250.00000	7,312	39.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			52.00000	44	20.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,252.00000	1,306	20.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			1,909.00000	1,847	22.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			8.00000	9	22.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			535.00000	486	15.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			135.00000	147	15.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			3.00000	3	30.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			4,103.00000	4,164	30.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			1.00000	1	34.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,601.00000	5,662	34.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			1.00000	1	39.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			7,100.00000	7,162	39.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,201.00000	3,140	29.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			1.00000	1	29.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,206.00000	2,144	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			5.00000	6	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,224.00000	1,164	18.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			24.00000	25	18.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			401.00000	356	15.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			201.00000	217	15.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			4.00000	3	29.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.80	Put		3,803.00000	3,865	29.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		2.00000	2	32.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,801.00000	4,863	32.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,301.00000	3,239	29.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		0.00000	1	29.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,305.00000	2,243	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		5.00000	5	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,320.00000	1,260	18.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		20.00000	21	18.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		466.00000	418	15.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		166.00000	180	15.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		4.00000	4	29.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,704.00000	3,765	29.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		2.00000	2	32.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,702.00000	4,763	32.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,350.00000	3,289	29.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	1	29.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,355.00000	2,293	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		4.00000	5	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,369.00000	1,308	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		19.00000	20	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		2.00000	2	31.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,652.00000	4,713	31.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,101.00000	3,040	29.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		1.00000	1	29.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,107.00000	2,045	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		6.00000	6	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,128.00000	1,068	17.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		28.00000	30	17.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		341.00000	299	15.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		241.00000	260	15.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		4.00000	3	29.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,903.00000	3,965	29.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		2.00000	2	32.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,901.00000	4,963	32.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,002.00000	2,940	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		2.00000	2	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,008.00000	1,946	23.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		7.00000	7	23.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,033.00000	975	17.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		32.00000	37	17.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		3.00000	3	30.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		4,003.00000	4,064	30.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		2.00000	1	32.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		5,001.00000	5,063	32.80	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	8.10	Call			2,902.00000	2,841	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			2.00000	2	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			943.00000	886	16.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			42.00000	47	16.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			1.00000	1	33.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			5,101.00000	5,163	33.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			2,952.00000	2,890	28.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			2.00000	2	28.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			1,958.00000	1,897	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			8.00000	8	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			987.00000	930	17.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			37.00000	42	17.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			3.00000	3	30.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			4,053.00000	4,114	30.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			1.00000	1	32.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			5,051.00000	5,113	32.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,151.00000	3,090	29.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			1.00000	1	29.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,156.00000	2,095	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			6.00000	6	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,176.00000	1,116	17.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			25.00000	27	17.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			370.00000	327	15.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			220.00000	238	15.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			2.00000	2	32.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,851.00000	4,913	32.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,251.00000	3,189	29.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			0.00000	1	29.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,255.00000	2,194	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			5.00000	5	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,272.00000	1,212	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			22.00000	23	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			2.00000	2	32.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,752.00000	4,813	32.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,400.00000	3,339	29.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	1	29.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,404.00000	2,343	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			4.00000	4	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,418.00000	1,357	19.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			17.00000	18	19.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			2.00000	2	31.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,602.00000	4,663	31.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,400.00000	3,339	29.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	1	29.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,500.00000	3,439	30.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.50	Put		0.00000	0	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		2,504.00000	2,442	26.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		4.00000	4	26.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		1,515.00000	1,454	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		15.00000	16	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		610.00000	558	16.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		109.00000	120	16.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		5.00000	4	28.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		3,504.00000	3,566	28.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		2.00000	2	31.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		4,502.00000	4,564	31.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		3,700.00000	3,639	30.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		0.00000	0	30.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		2,703.00000	2,641	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put		3.00000	3	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		1,711.00000	1,650	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		11.00000	12	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		770.00000	715	16.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		69.00000	77	16.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		6.00000	5	27.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put		3,305.00000	3,366	27.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call		3.00000	2	30.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put		4,302.00000	4,364	30.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		3,800.00000	3,739	30.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		0.00000	0	30.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		2,803.00000	2,741	28.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		2.00000	2	28.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		1,810.00000	1,748	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		10.00000	10	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		855.00000	799	16.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		54.00000	61	16.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		6.00000	5	27.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		3,206.00000	3,267	27.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		3.00000	3	30.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		4,202.00000	4,264	30.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		1.00000	1	36.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		6,200.00000	6,262	36.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		0.00000	0	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		8,200.00000	8,262	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		1.00000	1	36.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		6,300.00000	6,362	36.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		0.00000	0	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		8,300.00000	8,362	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		3,600.00000	3,539	30.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		0.00000	0	30.19	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	8.40	Call			2,603.00000	2,542	26.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			3.00000	3	26.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			1,613.00000	1,552	20.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			13.00000	13	20.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			688.00000	635	16.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			88.00000	96	16.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			2.00000	2	31.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			4,402.00000	4,464	31.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			1.00000	1	36.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			6,400.00000	6,462	36.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			0.00000	0	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			8,400.00000	8,462	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			1.00000	1	37.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,500.00000	6,562	37.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			0.00000	0	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,500.00000	8,562	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			1.00000	1	37.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,650.00000	6,712	37.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			0.00000	0	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,650.00000	8,712	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			1.00000	1	37.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,750.00000	6,812	37.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			0.00000	0	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,750.00000	8,812	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			1.00000	1	38.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,900.00000	6,962	38.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,900.00000	8,962	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			1.00000	1	38.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,850.00000	6,912	38.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			0.00000	0	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,850.00000	8,912	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			1.00000	1	37.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,600.00000	6,662	37.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			0.00000	0	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,600.00000	8,662	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			3,750.00000	3,689	30.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			0.00000	0	30.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			2,753.00000	2,691	27.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			2.00000	3	27.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			812.00000	757	16.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			62.00000	68	16.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			1.00000	1	36.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			6,250.00000	6,312	36.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			0.00000	0	41.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.25	Put		8,250.00000	8,312	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		3,650.00000	3,589	30.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		0.00000	0	30.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		2,653.00000	2,591	27.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		3.00000	3	27.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		1,662.00000	1,601	20.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		12.00000	12	20.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		728.00000	675	16.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		78.00000	86	16.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		2.00000	2	31.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		4,352.00000	4,414	31.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		1.00000	1	36.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		6,350.00000	6,412	36.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		0.00000	0	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		8,350.00000	8,412	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		3,550.00000	3,489	30.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		0.00000	0	30.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		2,554.00000	2,492	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		3.00000	3	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		1,564.00000	1,503	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		14.00000	15	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		2.00000	2	31.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		4,452.00000	4,514	31.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		1.00000	1	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		6,450.00000	6,512	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		0.00000	0	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		8,450.00000	8,512	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		1.00000	1	38.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,800.00000	6,862	38.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		0.00000	0	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,800.00000	8,862	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		1.00000	1	37.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		6,700.00000	6,762	37.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call		0.00000	0	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put		8,700.00000	8,762	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call		3,900.00000	3,839	30.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put		0.00000	0	30.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call		1.00000	1	35.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put		6,100.00000	6,162	35.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call		1.00000	0	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put		8,100.00000	8,162	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call		3,850.00000	3,789	30.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put		0.00000	0	30.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call		2,852.00000	2,791	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put		2.00000	2	28.32	0.00	0	0.00

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	9.15	Call		1,859.00000	1,798	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put		9.00000	9	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call		898.00000	842	16.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put		48.00000	54	16.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call		3.00000	3	30.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put		4,153.00000	4,214	30.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call		1.00000	1	36.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put		6,150.00000	6,212	36.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call		1.00000	0	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put		8,150.00000	8,212	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call		3,950.00000	3,889	30.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put		0.00000	0	30.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call		1.00000	0	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put		8,050.00000	8,112	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call		4,000.00000	3,939	30.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put		0.00000	0	30.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call		1.00000	1	35.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put		6,001.00000	6,062	35.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call		1.00000	1	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put		8,000.00000	8,062	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call		4,050.00000	3,989	30.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put		0.00000	0	30.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call		3,052.00000	2,990	29.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put		1.00000	2	29.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call		2,057.00000	1,995	23.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put		7.00000	7	23.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call		1,080.00000	1,021	17.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put		30.00000	32	17.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call		3.00000	3	30.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put		3,953.00000	4,015	30.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call		1.00000	1	35.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put		5,951.00000	6,012	35.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call		1.00000	1	41.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put		7,950.00000	8,012	41.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.12100	11.18320		16.15	44,484.00	4	2,802.00
€ / R On 15/03/2010 Currency Future	11.20	Call		468.00000	436	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		485.00000	515	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		491.00000	455	16.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		458.00000	484	16.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call		431.00000	401	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put		548.00000	580	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		449.00000	418	16.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		516.00000	547	16.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		396.00000	368	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		613.00000	647	16.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.50	Call			365.00000	339	17.27	0.00	0	24.00
€ / R On 15/03/2010 Currency Future	11.50	Put			682.00000	718	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			413.00000	384	16.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			580.00000	613	16.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call			380.00000	353	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			647.00000	682	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			350.00000	325	17.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			717.00000	754	17.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call			336.00000	312	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			753.00000	791	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			310.00000	287	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			827.00000	866	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			275.00000	255	18.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			942.00000	984	18.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			286.00000	265	18.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			903.00000	944	18.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			265.00000	245	18.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			981.00000	1,024	18.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			254.00000	235	18.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			1,021.00000	1,064	18.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			245.00000	226	18.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			1,062.00000	1,105	18.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			227.00000	209	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			1,144.00000	1,188	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			158.00000	145	20.38	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,574.00000	1,624	20.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			564.00000	522	16.02	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			381.00000	401	16.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			236.00000	217	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			1,102.00000	1,146	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			310.00000	287	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			827.00000	866	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			298.00000	276	17.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			865.00000	905	17.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			218.00000	201	19.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,185.00000	1,230	19.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			210.00000	194	19.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,227.00000	1,273	19.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			203.00000	187	19.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,269.00000	1,316	19.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			2,947.00000	2,883	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			14.00000	12	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			1,967.00000	1,905	18.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			34.00000	34	18.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,050.00000	990	15.08	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 15/03/2010 Currency Future	10.25	Put		116.00000	119	15.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		102.00000	92	21.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		2,169.00000	2,221	21.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		44.00000	39	23.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		3,111.00000	3,168	23.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		20.00000	18	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		4,087.00000	4,147	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		13.00000	12	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		5,080.00000	5,141	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		2,996.00000	2,932	23.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		13.00000	11	23.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,015.00000	1,953	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		32.00000	32	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,089.00000	1,028	15.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		105.00000	107	15.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		107.00000	96	21.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		2,124.00000	2,175	21.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		46.00000	41	23.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		3,063.00000	3,120	23.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		21.00000	19	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		4,037.00000	4,098	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		13.00000	12	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		5,030.00000	5,091	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,095.00000	3,031	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		12.00000	10	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,112.00000	2,050	19.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		29.00000	29	19.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,177.00000	1,107	14.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		93.00000	86	14.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		515.00000	475	16.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		431.00000	454	16.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		114.00000	104	21.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		2,030.00000	2,083	21.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		50.00000	44	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,967.00000	3,023	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		22.00000	20	24.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,939.00000	3,999	24.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		14.00000	12	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,930.00000	4,991	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,144.00000	3,081	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		11.00000	10	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,161.00000	2,099	19.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		28.00000	28	19.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,221.00000	1,152	15.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		88.00000	81	15.12	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	11.05	Call			539.00000	498	16.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			406.00000	427	16.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			117.00000	108	21.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,984.00000	2,037	21.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			52.00000	46	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,919.00000	2,975	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			23.00000	21	24.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,890.00000	3,950	24.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			14.00000	13	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,881.00000	4,942	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,046.00000	2,982	23.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			12.00000	11	23.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,063.00000	2,002	19.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			30.00000	31	19.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,132.00000	1,067	14.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			99.00000	96	14.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			110.00000	100	21.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			2,077.00000	2,129	21.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			48.00000	43	23.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			3,015.00000	3,072	23.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			21.00000	19	24.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,988.00000	4,048	24.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			13.00000	12	26.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,980.00000	5,041	26.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,292.00000	3,229	24.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			9.00000	8	24.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,307.00000	2,245	20.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			24.00000	24	20.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,357.00000	1,290	15.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			73.00000	69	15.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			618.00000	572	15.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			334.00000	351	15.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			129.00000	118	21.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,846.00000	1,897	21.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			59.00000	53	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,776.00000	2,832	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			26.00000	23	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,743.00000	3,802	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			15.00000	13	25.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,732.00000	4,792	25.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,391.00000	3,328	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			8.00000	7	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,405.00000	2,342	20.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			22.00000	21	20.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,448.00000	1,383	16.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.80	Put			65.00000	62	16.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			674.00000	626	15.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			291.00000	305	15.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			138.00000	127	20.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,754.00000	1,806	20.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			64.00000	57	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,681.00000	2,736	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			28.00000	25	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,645.00000	3,704	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			15.00000	14	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,632.00000	4,693	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,342.00000	3,279	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			9.00000	8	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,356.00000	2,294	20.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			23.00000	23	20.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,402.00000	1,336	16.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			69.00000	65	16.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			646.00000	599	15.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			312.00000	328	15.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			133.00000	122	21.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,800.00000	1,851	21.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			62.00000	55	22.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,728.00000	2,784	22.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			27.00000	24	23.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,694.00000	3,753	23.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			15.00000	14	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,682.00000	4,743	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,194.00000	3,130	24.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			10.00000	9	24.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,210.00000	2,147	19.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			26.00000	26	19.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,266.00000	1,198	15.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			83.00000	77	15.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			121.00000	111	21.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,938.00000	1,990	21.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			54.00000	48	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,871.00000	2,927	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			24.00000	21	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,841.00000	3,900	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			14.00000	13	26.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,831.00000	4,892	26.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,243.00000	3,180	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			10.00000	9	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,258.00000	2,196	19.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			25.00000	25	19.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.95	Call		1,311.00000	1,244	15.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		78.00000	73	15.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		591.00000	547	15.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		357.00000	376	15.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		125.00000	115	21.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,892.00000	1,944	21.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		57.00000	50	22.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,823.00000	2,879	22.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		25.00000	22	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,792.00000	3,851	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		14.00000	13	25.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,781.00000	4,842	25.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,441.00000	3,378	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		8.00000	7	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,454.00000	2,391	20.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		21.00000	20	20.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,494.00000	1,429	16.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		61.00000	58	16.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		704.00000	655	15.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		271.00000	284	15.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		142.00000	131	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,709.00000	1,760	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		67.00000	60	22.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,634.00000	2,689	22.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		29.00000	26	23.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,596.00000	3,655	23.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		16.00000	14	25.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,583.00000	4,643	25.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		3,490.00000	3,428	25.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		7.00000	7	25.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,503.00000	2,440	21.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		20.00000	19	21.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,541.00000	1,476	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		58.00000	55	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		735.00000	684	15.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		252.00000	263	15.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		147.00000	135	20.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,664.00000	1,714	20.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		70.00000	62	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,587.00000	2,641	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		31.00000	27	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		3,547.00000	3,606	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		16.00000	15	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,533.00000	4,594	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		3,689.00000	3,626	26.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.50	Put			6.00000	5	26.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			2,700.00000	2,637	21.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			17.00000	16	21.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			1,729.00000	1,665	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			45.00000	44	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			866.00000	811	15.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			183.00000	190	15.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			169.00000	156	20.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,486.00000	1,535	20.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			83.00000	74	22.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			2,400.00000	2,453	22.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			36.00000	32	23.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			3,353.00000	3,411	23.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			18.00000	16	25.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			4,335.00000	4,395	25.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			3,838.00000	3,775	26.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			5.00000	4	26.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			2,848.00000	2,784	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			15.00000	13	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			1,871.00000	1,809	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			38.00000	38	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			974.00000	915	15.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			141.00000	144	15.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			188.00000	173	19.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			1,355.00000	1,402	19.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			94.00000	84	22.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			2,261.00000	2,313	22.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			41.00000	36	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			3,207.00000	3,265	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			19.00000	17	24.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			4,186.00000	4,246	24.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			9.00000	8	28.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			6,175.00000	6,237	28.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			4.00000	3	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			8,171.00000	8,232	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			8.00000	7	29.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			6,325.00000	6,386	29.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			3.00000	3	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			8,320.00000	8,382	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			3,590.00000	3,527	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			6.00000	6	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call			2,602.00000	2,538	21.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			19.00000	17	21.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			1,634.00000	1,571	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			51.00000	50	17.09	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	10.60	Call			799.00000	746	15.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			216.00000	225	15.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			76.00000	68	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			2,493.00000	2,547	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			17.00000	15	25.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			4,434.00000	4,494	25.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			8.00000	7	29.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			6,424.00000	6,486	29.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			3.00000	2	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			8,420.00000	8,481	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			7.00000	6	29.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			6,524.00000	6,585	29.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			3.00000	2	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			8,520.00000	8,581	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,342.00000	3,279	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			9.00000	8	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			7.00000	6	29.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			6,674.00000	6,735	29.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			3.00000	2	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			8,669.00000	8,731	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			7.00000	6	29.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,773.00000	6,835	29.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			2.00000	2	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,769.00000	8,831	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			6.00000	5	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,923.00000	6,984	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			2.00000	2	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,919.00000	8,981	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			6.00000	6	29.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,873.00000	6,935	29.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			2.00000	2	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,869.00000	8,931	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			7.00000	6	29.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			6,624.00000	6,685	29.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			3.00000	2	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			8,619.00000	8,681	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			3,738.00000	3,676	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			5.00000	5	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			2,750.00000	2,686	22.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			16.00000	15	22.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			1,776.00000	1,713	17.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			43.00000	42	17.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			901.00000	845	15.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			168.00000	174	15.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			86.00000	77	22.20	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	13.45	Put		2,353.00000	2,406	22.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		18.00000	16	24.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		4,285.00000	4,345	24.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		8.00000	7	28.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		6,275.00000	6,336	28.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		3.00000	3	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		8,270.00000	8,332	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		3,788.00000	3,726	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		5.00000	5	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		2,799.00000	2,735	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		16.00000	14	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		1,823.00000	1,761	17.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		40.00000	40	17.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		937.00000	880	15.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		154.00000	159	15.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		90.00000	80	22.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		2,307.00000	2,359	22.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		19.00000	17	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		4,235.00000	4,296	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		8.00000	7	28.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		6,225.00000	6,286	28.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		4.00000	3	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		8,220.00000	8,282	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		3,639.00000	3,576	25.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		6.00000	5	25.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		2,651.00000	2,587	21.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		18.00000	16	21.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		1,681.00000	1,618	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		48.00000	47	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		832.00000	778	15.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		199.00000	207	15.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		79.00000	71	22.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		2,446.00000	2,500	22.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		17.00000	16	25.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		4,384.00000	4,445	25.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		8.00000	7	29.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put		6,375.00000	6,436	29.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call		3.00000	3	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put		8,370.00000	8,432	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call		7.00000	6	29.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put		6,574.00000	6,635	29.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call		3.00000	2	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put		8,570.00000	8,631	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call		6.00000	6	29.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put		6,823.00000	6,885	29.78	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 15/03/2010 Currency Future	20.00	Call			2.00000	2	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,819.00000	8,881	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			7.00000	6	29.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,724.00000	6,785	29.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			2.00000	2	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,719.00000	8,781	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			3,540.00000	3,477	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			7.00000	6	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			2,553.00000	2,489	21.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			19.00000	18	21.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			1,588.00000	1,523	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			54.00000	52	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			766.00000	714	15.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			233.00000	243	15.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			323.00000	299	17.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			790.00000	828	17.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			73.00000	65	22.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,540.00000	2,594	22.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			17.00000	15	25.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			4,483.00000	4,544	25.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			7.00000	7	29.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			6,474.00000	6,536	29.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call			3.00000	2	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			8,470.00000	8,531	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call			3,937.00000	3,875	27.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put			4.00000	4	27.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call			9.00000	8	28.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put			6,076.00000	6,137	28.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call			4.00000	3	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put			8,071.00000	8,132	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call			3,888.00000	3,825	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put			4.00000	4	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call			2,898.00000	2,834	22.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put			14.00000	13	22.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call			1,919.00000	1,857	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put			36.00000	36	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call			1,011.00000	952	15.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put			128.00000	131	15.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call			98.00000	88	22.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put			2,215.00000	2,267	22.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call			20.00000	18	24.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put			4,136.00000	4,197	24.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call			9.00000	8	28.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put			6,126.00000	6,187	28.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call			4.00000	3	31.46	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.30	Put		8,121.00000	8,182	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call		4,037.00000	3,974	27.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put		3.00000	3	27.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call		9.00000	8	28.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put		5,976.00000	6,037	28.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call		4.00000	4	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put		7,971.00000	8,033	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Call		0.00000	3,925	27.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Put		0.00000	4	27.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Call		0.00000	8	28.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Put		0.00000	6,087	28.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Call		0.00000	3	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Put		0.00000	8,082	31.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.30260	11.36290		16.51	33,907.80	3	203.00
€ / R On 14/06/2010 Currency Future	11.35	Call		623.00000	591	16.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put		610.00000	639	16.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Call		586.00000	555	16.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put		673.00000	703	16.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Call		604.00000	573	16.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put		641.00000	670	16.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Call		534.00000	506	17.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Put		771.00000	803	17.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Call		503.00000	475	17.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Put		840.00000	873	17.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Call		551.00000	522	17.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put		738.00000	769	17.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call		568.00000	538	16.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put		705.00000	736	16.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call		447.00000	421	17.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put		984.00000	1,018	17.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call		421.00000	397	18.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put		1,058.00000	1,094	18.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call		398.00000	374	18.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put		1,135.00000	1,171	18.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call		3,875.00000	3,814	23.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put		12.00000	11	23.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call		2,890.00000	2,829	19.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put		27.00000	26	19.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call		1,921.00000	1,864	16.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put		59.00000	61	16.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call		1,092.00000	1,040	15.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put		229.00000	238	15.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call		195.00000	179	21.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put		2,332.00000	2,376	21.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call		82.00000	69	24.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	15.50	Put		4,219.00000	4,266	24.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call		30.00000	16	24.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put		6,167.00000	6,213	24.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call		9.00000	8	27.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put		8,146.00000	8,206	27.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call		3,925.00000	3,863	23.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put		12.00000	11	23.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call		2,939.00000	2,878	20.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put		26.00000	25	20.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call		1,967.00000	1,910	16.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put		54.00000	57	16.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call		1,126.00000	1,074	15.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put		213.00000	221	15.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call		200.00000	184	21.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Put		2,287.00000	2,331	21.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call		85.00000	71	24.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put		4,172.00000	4,219	24.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call		31.00000	16	24.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put		6,118.00000	6,164	24.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call		10.00000	9	27.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put		8,097.00000	8,156	27.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call		3,826.00000	3,764	23.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put		13.00000	12	23.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call		2,841.00000	2,780	19.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Put		28.00000	27	19.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call		1,876.00000	1,818	16.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put		63.00000	66	16.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call		1,058.00000	1,008	15.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put		245.00000	255	15.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call		190.00000	174	21.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Put		2,377.00000	2,422	21.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call		80.00000	66	24.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put		4,267.00000	4,314	24.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call		29.00000	16	24.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put		6,216.00000	6,263	24.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call		9.00000	8	27.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put		8,196.00000	8,256	27.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call		3,974.00000	3,913	24.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put		11.00000	10	24.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call		2,988.00000	2,927	20.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put		25.00000	25	20.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call		2,013.00000	1,956	16.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put		50.00000	53	16.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call		1,161.00000	1,108	15.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put		198.00000	205	15.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	13.40	Call			205.00000	189	21.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put			2,242.00000	2,286	21.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call			87.00000	74	24.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put			4,124.00000	4,171	24.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call			31.00000	17	24.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put			6,069.00000	6,114	24.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call			10.00000	9	27.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put			8,047.00000	8,106	27.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call			4,024.00000	3,962	24.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Put			11.00000	10	24.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Call			3,038.00000	2,976	20.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put			25.00000	24	20.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call			2,060.00000	2,002	16.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put			47.00000	49	16.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Call			1,196.00000	1,142	15.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put			183.00000	190	15.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call			210.00000	194	21.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put			2,197.00000	2,241	21.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Call			89.00000	77	24.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put			4,076.00000	4,124	24.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call			32.00000	17	24.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put			6,019.00000	6,064	24.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call			10.00000	9	27.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put			7,997.00000	8,057	27.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Call			3,677.00000	3,616	22.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Put			14.00000	13	22.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Call			2,694.00000	2,633	19.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Put			31.00000	30	19.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Call			1,741.00000	1,684	15.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Put			78.00000	81	15.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Call			963.00000	915	15.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Put			300.00000	312	15.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Call			177.00000	161	21.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Put			2,514.00000	2,559	21.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Call			74.00000	59	24.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Put			4,411.00000	4,457	24.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Call			26.00000	15	25.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Put			6,363.00000	6,412	25.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Call			8.00000	7	27.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Put			8,345.00000	8,405	27.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Call			3,776.00000	3,715	23.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Put			13.00000	12	23.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Call			2,792.00000	2,731	19.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Put			29.00000	28	19.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Call			1,831.00000	1,773	16.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	9.60	Put			68.00000	71	16.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Call			1,026.00000	976	15.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Put			263.00000	273	15.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Call			186.00000	170	21.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Put			2,423.00000	2,467	21.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Call			78.00000	64	24.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Put			4,315.00000	4,361	24.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Call			28.00000	16	24.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Put			6,265.00000	6,313	24.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Call			9.00000	8	27.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Put			8,246.00000	8,305	27.50	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.02000		248.92900		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			295.40800		295.45500		0.00	0.00	0	764.00
ALBI On 04/02/2010 Index Future			300.78000		300.83000		0.00	0.00	0	33.00
ALBI On 06/05/2010 Index Future			305.98800		306.10200		0.00	0.00	0	0.00
ALBI On 05/08/2010 Index Future			311.50500		311.61800		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			127.61100		127.56400		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			129.93100		129.88500		0.00	0.00	0	0.00
CRD1 On 06/05/2010 Index Future			132.42800		132.38100		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			297.09500		297.14250		0.00	0.00	0	691.00
GOVI On 04/02/2010 jGovi			302.49750		302.54850		0.00	0.00	0	0.00
GOVI On 06/05/2010 jGovi			308.31100		308.36400		0.00	0.00	0	0.00
GOVI On 05/08/2010 jGovi			313.47700		313.74000		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			363.28000		362.71000		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap			7.32115		7.32796		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.76500		8.80100		15.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.53100		8.53900		15.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.60100		8.63600		15.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.91400		8.94500		15.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.89600		8.91500		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
J207 On 15/01/2020 jSwap			8.92500		8.94300		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			7.08900		7.07000		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.06700		7.06500		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.23200		7.23000		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.55000		7.58400		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.78500		7.79300		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.74900		7.74600		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.97500		7.98000		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.61400		8.65000		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.74400		8.78500		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.89300		8.91200		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.95500		8.97400		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			6.82700		6.83600		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			6.89600		6.90600		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.05900		7.07100		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			286.11100		286.16200		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			291.31400		291.36800		0.00	0.00	0	0.00
OTH1 On 06/05/2010 Index Future			296.91200		296.96800		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.36600		7.37400		0.81	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			0.00000	0	0.83	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			701.00000	695	0.83	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.59500		7.58900		1.50	0.00	0	38.00
R155 On 05/11/2009 Bond Future	7.75	Call			356.00000	340	1.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			74.00000	68	1.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.44900		8.44000		5.50	72,491.92	580	9,145.00
R157 On 05/11/2009 Bond Future	7.50	Call			2.00000	1	5.42	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,010.00000	5,056	5.42	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.54200		8.53300		5.50	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			330.00000	311	5.41	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			4,302.00000	4,328	5.41	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.61500		8.60400		5.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 06/05/2010 Bond Future	8.50	Call			1,710.00000	1,672	5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,206.00000	2,220	5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.65700		8.64600		5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			2,653.00000	2,614	5.34	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,181.00000	2,192	5.34	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.02700		9.01800		11.25	0.00	0	11,682.00
R186 On 05/11/2009 Bond Future	9.00	Call			1,344.00000	1,221	11.25	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,514.00000	1,477	11.25	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			498.00000	416	11.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			3,078.00000	3,081	11.18	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	11.30	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,855.00000	15,940	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			13,026.00000	13,111	11.22	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.08200		9.07200		11.75	4,655.17	41	41.00
R186 On 04/02/2010 Bond Future	8.25	Call			596.00000	559	11.60	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			8,679.00000	8,735	11.60	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.12800		9.11800		11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			3,600.00000	3,527	11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,695.00000	4,714	11.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.15900		9.14900		12.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			5,431.00000	5,356	12.22	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			4,516.00000	4,533	12.22	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.50600		8.49700		5.25	0.00	0	488.00
R201 On 05/11/2009 Bond Future	7.50	Call			1.00000	1	5.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,199.00000	4,235	5.16	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.58900		8.57900		5.25	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			104.00000	96	5.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			4,454.00000	4,485	5.14	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.65800		8.64700		5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,309.00000	1,279	5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			1,862.00000	1,874	5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.69800		8.68700		5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			2,523.00000	2,490	5.26	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,413.00000	1,419	5.26	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.94500		8.94600		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			8,255.00000	8,250	7.94	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.02700		9.02800		7.75	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			330.00000	318	7.47	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			4,820.00000	4,803	7.47	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 06/05/2010 Bond Future			9.09300	9.09400		7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call		2,037.00000	2,023	7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put		2,520.00000	2,501	7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.13800	9.13900		7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call		3,098.00000	3,087	7.90	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put		2,546.00000	2,530	7.90	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.96200	8.95300		9.00	1,943.66	20	3,599.00
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		9,113.00000	9,166	8.66	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.03300	9.02300		9.00	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		384.00000	361	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		5,295.00000	5,329	8.68	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.09400	9.08400		8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call		2,256.00000	2,212	8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put		2,732.00000	2,744	8.50	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.13600	9.12600		9.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call		3,478.00000	3,432	9.17	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put		2,797.00000	2,806	9.17	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.57000	8.55100		5.50	0.00	0	1,140.00
R206 On 05/11/2009 Bond Future	7.50	Call		3.00000	2	5.41	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		3,635.00000	3,697	5.41	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.67000	8.64900		5.50	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		156.00000	141	5.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		3,918.00000	3,971	5.40	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.76100	8.73900		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call		1,563.00000	1,519	5.20	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put		1,530.00000	1,552	5.20	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.82200	8.79700		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call		1,981.00000	1,933	4.81	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put		1,407.00000	1,430	4.81	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.11100	9.10200		10.00	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call		0.00000	0	9.64	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		10,370.00000	10,424	9.64	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.18000	9.17100		10.00	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		324.00000	304	9.69	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		5,984.00000	6,016	9.69	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.24300	9.23300		9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call		2,623.00000	2,574	9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put		2,524.00000	2,534	9.50	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.28900	9.27800		10.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call		3,884.00000	3,832	10.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 05/08/2010 Bond Future	9.50	Put			2,635.00000	2,645	10.20	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.11000		9.10100		10.50	0.00	0	5,008.00
R208 On 05/11/2009 Bond Future	7.75	Call			0.00000	0	10.38	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			8,983.00000	9,039	10.38	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.17500		9.16500		10.50	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			607.00000	576	10.34	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			4,804.00000	4,834	10.34	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.23000		9.22000		10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			2,750.00000	2,699	10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,570.00000	2,579	10.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.26900		9.25900		10.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			4,111.00000	4,059	10.93	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,700.00000	2,708	10.93	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.61100		8.58100		15.00	0.00	0	3,023.00
R209 On 05/11/2009 Bond Future	9.00	Call			3,589.00000	3,334	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			232.00000	226	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call			1.00000	0	14.92	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			9,930.00000	10,178	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			15,237.00000	15,486	15.23	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			0.00000	0	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,521.00000	12,769	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			8,785.00000	8,535	16.52	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			3.00000	2	16.52	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.64300		8.61200		14.75	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			211.00000	182	14.60	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			10,378.00000	10,604	14.60	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			10,386.00000	10,135	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			210.00000	214	16.63	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.66700		8.63600		14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			2,879.00000	2,737	14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			4,009.00000	4,121	14.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.68000		8.64800		15.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			4,699.00000	4,533	15.30	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			3,872.00000	3,967	15.30	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			293.37600		293.42100		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			298.71100		298.75900		0.00	0.00	0	0.00
TRT1 On 06/05/2010 Index Future			304.45100		304.50200		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.66360		6.70890		14.69	0.00	0	4,500.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			173.00000	148	14.99	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.70	Put		164.00000	185	14.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		173.00000	148	14.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		164.00000	185	14.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		202.00000	169	14.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		143.00000	155	14.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		202.00000	169	14.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		143.00000	155	14.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		135.00000	114	15.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		226.00000	251	15.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		303.00000	265	15.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		94.00000	102	15.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		341.00000	301	16.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		82.00000	88	16.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		268.00000	231	15.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		109.00000	117	15.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		341.00000	301	16.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		82.00000	88	16.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		379.00000	339	16.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		71.00000	76	16.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		234.00000	199	15.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		125.00000	135	15.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		268.00000	231	15.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		109.00000	117	15.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		153.00000	130	15.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		194.00000	217	15.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		119.00000	100	15.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		260.00000	287	15.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		119.00000	100	15.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		260.00000	287	15.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		135.00000	114	15.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		226.00000	251	15.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		105.00000	88	16.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		296.00000	324	16.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		379.00000	339	16.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		71.00000	76	16.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		420.00000	379	16.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		61.00000	65	16.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		461.00000	419	17.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		52.00000	56	17.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		461.00000	419	17.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		52.00000	56	17.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		504.00000	461	17.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		45.00000	48	17.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		105.00000	88	16.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		296.00000	324	16.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.00	Call			81.00000	68	16.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put			372.00000	404	16.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call			63.00000	52	17.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			454.00000	489	17.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			49.00000	40	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			541.00000	577	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call			39.00000	32	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			630.00000	668	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			92.00000	77	16.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			333.00000	363	16.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			72.00000	59	17.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			413.00000	446	17.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			56.00000	46	17.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			497.00000	532	17.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			92.00000	77	16.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			333.00000	363	16.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			56.00000	46	17.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			497.00000	532	17.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			44.00000	36	18.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			585.00000	622	18.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			72.00000	59	17.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			413.00000	446	17.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,859.00000	5,814	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,359.00000	4,314	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,859.00000	2,814	33.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	33.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,362.00000	1,317	24.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			3.00000	3	24.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			5.00000	4	25.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,646.00000	1,691	25.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			1.00000	1	32.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,142.00000	3,187	32.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			0.00000	0	39.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,641.00000	4,687	39.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	45.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,141.00000	6,187	45.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			6,109.00000	6,064	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,609.00000	4,564	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			3,109.00000	3,064	33.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	33.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,610.00000	1,565	26.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.10	Put		2.00000	2	26.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		8.00000	6	23.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,399.00000	1,442	23.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		1.00000	1	31.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,892.00000	2,937	31.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	38.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,391.00000	4,437	38.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	44.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,891.00000	5,937	44.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,159.00000	6,114	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,659.00000	4,614	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,159.00000	3,114	33.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	33.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,660.00000	1,615	26.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		1.00000	1	26.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		8.00000	7	23.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,349.00000	1,393	23.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		1.00000	1	31.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,842.00000	2,887	31.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	38.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,341.00000	4,387	38.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	44.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,841.00000	5,887	44.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		637.00000	593	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		28.00000	30	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		547.00000	504	17.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		38.00000	41	17.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		824.00000	779	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		15.00000	15	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		729.00000	685	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		20.00000	21	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		592.00000	548	18.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		33.00000	35	18.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		547.00000	504	17.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		38.00000	41	17.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		683.00000	639	18.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		24.00000	25	18.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		420.00000	379	16.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		61.00000	65	16.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		776.00000	732	19.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		17.00000	18	19.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,359.00000	3,314	31.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	31.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.35	Call			2,359.00000	2,314	31.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put			0.00000	0	31.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call			0.00000	0	34.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put			3,642.00000	3,687	34.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call			0.00000	0	43.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put			5,641.00000	5,687	43.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call			0.00000	0	47.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put			7,641.00000	7,686	47.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call			4,259.00000	4,214	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put			0.00000	0	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call			3,259.00000	3,214	32.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put			0.00000	0	32.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call			2,259.00000	2,214	31.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put			0.00000	0	31.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call			1,263.00000	1,218	23.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put			4.00000	4	23.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call			4.00000	4	25.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			1,746.00000	1,790	25.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			0.00000	0	35.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,742.00000	3,787	35.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			0.00000	0	44.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,741.00000	5,787	44.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	47.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,741.00000	7,786	47.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,209.00000	4,164	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			3,209.00000	3,164	32.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	32.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			2,209.00000	2,164	31.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			0.00000	0	31.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			1,213.00000	1,168	22.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			4.00000	4	22.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			4.00000	3	25.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			1,795.00000	1,840	25.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			0.00000	0	35.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			3,792.00000	3,837	35.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			0.00000	0	44.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,791.00000	5,837	44.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	47.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,791.00000	7,836	47.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			4,159.00000	4,114	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			2,159.00000	2,114	30.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			0.00000	0	30.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			1,164.00000	1,119	22.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.55	Put		5.00000	5	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		4.00000	3	26.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		1,845.00000	1,890	26.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		0.00000	0	35.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		3,841.00000	3,887	35.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	47.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		7,841.00000	7,886	47.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		4,109.00000	4,064	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		2,109.00000	2,064	30.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		0.00000	0	30.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		1,115.00000	1,069	21.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		6.00000	6	21.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		4.00000	3	26.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		1,895.00000	1,939	26.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		0.00000	0	36.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		3,891.00000	3,937	36.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	47.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		7,891.00000	7,936	47.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		4,059.00000	4,014	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		3,059.00000	3,014	34.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	34.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		2,059.00000	2,014	30.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		0.00000	0	30.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		1,065.00000	1,020	21.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		7.00000	7	21.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		3.00000	3	26.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		1,945.00000	1,989	26.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		0.00000	0	36.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		3,941.00000	3,987	36.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		0.00000	0	45.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		5,941.00000	5,987	45.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	47.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		7,941.00000	7,986	47.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,309.00000	4,264	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,309.00000	3,264	31.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	31.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,309.00000	2,264	31.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		0.00000	0	31.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,312.00000	1,267	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		3.00000	3	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		5.00000	4	25.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,696.00000	1,740	25.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	10.40	Call			0.00000	0	35.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,692.00000	3,737	35.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call			0.00000	0	44.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,691.00000	5,737	44.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	47.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put			7,691.00000	7,736	47.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call			4,009.00000	3,964	24.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put			0.00000	0	24.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call			3,009.00000	2,964	34.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put			0.00000	0	34.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call			2,009.00000	1,964	30.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put			1.00000	1	30.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call			1,016.00000	972	21.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put			8.00000	8	21.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call			3.00000	3	27.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put			1,994.00000	2,039	27.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call			0.00000	0	36.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put			3,991.00000	4,037	36.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call			0.00000	0	45.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put			5,991.00000	6,037	45.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	47.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			7,991.00000	8,036	47.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			3,959.00000	3,914	25.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	25.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			2,959.00000	2,914	33.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	33.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call			1,960.00000	1,914	29.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put			1.00000	1	29.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call			968.00000	923	20.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put			9.00000	9	20.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call			3.00000	2	27.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put			2,044.00000	2,089	27.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call			0.00000	0	36.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			4,041.00000	4,087	36.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			0.00000	0	45.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put			6,041.00000	6,087	45.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	47.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			8,041.00000	8,086	47.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			3,809.00000	3,764	26.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	26.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			2,809.00000	2,764	33.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put			0.00000	0	33.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call			1,810.00000	1,765	28.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put			1.00000	1	28.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call			2.00000	2	28.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	8.90	Put		2,193.00000	2,238	28.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		0.00000	0	37.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		4,191.00000	4,237	37.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	45.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,191.00000	6,237	45.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	47.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		8,191.00000	8,236	47.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		3,909.00000	3,864	25.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	25.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		2,909.00000	2,864	33.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	33.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		1,910.00000	1,864	29.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		1.00000	1	29.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		919.00000	875	20.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		11.00000	11	20.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		3.00000	2	27.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		2,094.00000	2,139	27.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		0.00000	0	36.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,091.00000	4,137	36.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	45.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,091.00000	6,137	45.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	47.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,091.00000	8,136	47.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,859.00000	3,814	26.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	26.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,860.00000	1,814	28.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		1.00000	1	28.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		871.00000	827	20.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		12.00000	13	20.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		3.00000	2	27.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,144.00000	2,188	27.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		0.00000	0	37.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,141.00000	4,187	37.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	47.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,141.00000	8,186	47.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.71430	6.75960		15.97	0.00	0	4,118.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		288.00000	265	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		279.00000	301	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		314.00000	285	15.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		254.00000	270	15.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		250.00000	229	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		341.00000	365	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		269.00000	246	16.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		309.00000	332	16.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		399.00000	367	16.12	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	6.55	Put		189.00000	203	16.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		430.00000	397	16.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		170.00000	183	16.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		369.00000	338	16.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		209.00000	224	16.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		369.00000	338	16.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		209.00000	224	16.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		462.00000	429	16.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		152.00000	164	16.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		341.00000	311	16.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		231.00000	246	16.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		314.00000	285	15.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		254.00000	270	15.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		269.00000	246	16.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		309.00000	332	16.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		233.00000	213	16.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		374.00000	399	16.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		217.00000	198	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		408.00000	434	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		496.00000	461	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		136.00000	147	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		567.00000	531	16.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		107.00000	117	16.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		203.00000	185	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		443.00000	470	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		176.00000	160	17.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		517.00000	546	17.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		643.00000	606	16.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		83.00000	91	16.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		682.00000	645	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		73.00000	80	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		604.00000	568	16.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		95.00000	103	16.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		531.00000	496	16.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		121.00000	131	16.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		764.00000	726	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		55.00000	61	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		807.00000	767	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		47.00000	53	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		723.00000	685	16.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		63.00000	70	16.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		643.00000	606	16.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		83.00000	91	16.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		567.00000	531	16.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		107.00000	117	16.37	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,360.00000	4,314	24.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	24.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,360.00000	3,314	29.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			0.00000	0	29.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,362.00000	2,316	26.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			2.00000	2	26.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,371.00000	1,326	19.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			11.00000	12	19.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			39.00000	35	23.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,679.00000	1,720	23.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			5.00000	4	28.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,645.00000	3,690	28.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			1.00000	1	32.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,641.00000	5,687	32.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			0.00000	0	36.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,641.00000	7,686	36.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,260.00000	4,214	24.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	24.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,260.00000	3,214	29.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			0.00000	0	29.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,262.00000	2,217	25.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			2.00000	2	25.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,273.00000	1,229	18.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			13.00000	14	18.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			35.00000	32	23.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			1,776.00000	1,818	23.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			4.00000	4	28.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			3,745.00000	3,789	28.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			1.00000	1	32.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			5,741.00000	5,787	32.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			0.00000	0	37.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,741.00000	7,786	37.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			4,210.00000	4,164	24.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	24.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			3,210.00000	3,164	30.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			0.00000	0	30.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			2,212.00000	2,167	25.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			3.00000	3	25.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			1,224.00000	1,180	18.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			15.00000	16	18.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			34.00000	30	23.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put			1,824.00000	1,866	23.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call			4.00000	4	28.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			3,794.00000	3,839	28.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			1.00000	1	32.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,791.00000	5,837	32.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		0.00000	0	37.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,791.00000	7,836	37.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,160.00000	4,114	24.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	24.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,160.00000	3,115	30.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		0.00000	0	30.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,162.00000	2,117	24.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		3.00000	3	24.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,176.00000	1,131	17.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		16.00000	17	17.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		33.00000	29	24.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		1,873.00000	1,915	24.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		4.00000	3	28.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,844.00000	3,889	28.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		1.00000	1	32.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,841.00000	5,887	32.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		0.00000	0	37.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,841.00000	7,886	37.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,176.00000	1,131	17.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		16.00000	17	17.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		4,060.00000	4,014	24.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	24.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		3,060.00000	3,015	31.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		0.00000	0	31.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		2,063.00000	2,018	24.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		3.00000	3	24.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		1,079.00000	1,035	16.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		19.00000	21	16.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		30.00000	27	24.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		1,970.00000	2,013	24.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		4.00000	3	28.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		3,944.00000	3,989	28.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		1.00000	1	33.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		5,941.00000	5,987	33.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		0.00000	0	37.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		7,941.00000	7,986	37.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		4,110.00000	4,064	24.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	24.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		3,110.00000	3,065	30.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		0.00000	0	30.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,113.00000	2,067	24.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		3.00000	3	24.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,127.00000	1,083	17.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		17.00000	19	17.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	8.65	Call			31.00000	28	24.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			1,922.00000	1,964	24.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			4.00000	3	28.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			3,894.00000	3,939	28.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			1.00000	1	32.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put			5,891.00000	5,937	32.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call			0.00000	0	37.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put			7,891.00000	7,936	37.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			4,310.00000	4,264	24.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put			0.00000	0	24.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call			3,310.00000	3,264	29.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put			0.00000	0	29.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call			2,312.00000	2,266	25.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put			2.00000	2	25.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call			1,322.00000	1,277	18.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put			12.00000	13	18.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call			37.00000	33	23.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put			1,727.00000	1,769	23.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call			4.00000	4	28.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put			3,695.00000	3,740	28.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call			1.00000	1	32.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put			5,691.00000	5,737	32.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call			0.00000	0	36.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put			7,691.00000	7,736	36.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call			4,010.00000	3,964	24.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put			0.00000	0	24.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call			3,010.00000	2,965	30.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put			1.00000	0	30.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call			2,013.00000	1,968	23.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put			4.00000	4	23.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call			1,031.00000	989	16.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put			21.00000	24	16.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call			29.00000	25	24.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put			2,019.00000	2,061	24.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call			3.00000	3	28.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put			3,994.00000	4,039	28.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call			1.00000	1	33.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put			5,991.00000	6,037	33.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call			0.00000	0	37.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put			7,991.00000	8,036	37.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call			3,910.00000	3,864	25.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put			0.00000	0	25.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call			2,910.00000	2,865	29.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put			1.00000	1	29.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call			1,914.00000	1,869	23.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	4.85	Put		4.00000	5	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		939.00000	898	16.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		29.00000	34	16.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		25.00000	22	24.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		2,116.00000	2,158	24.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		3.00000	3	28.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		4,093.00000	4,138	28.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		1.00000	1	33.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		6,091.00000	6,136	33.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		0.00000	0	37.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		8,091.00000	8,136	37.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,810.00000	3,764	26.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	26.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		2,810.00000	2,765	29.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		1.00000	1	29.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		1,815.00000	1,770	22.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		5.00000	5	22.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		850.00000	810	16.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		41.00000	46	16.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		23.00000	20	25.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		2,213.00000	2,255	25.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		3.00000	3	29.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,193.00000	4,238	29.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		1.00000	1	33.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,191.00000	6,236	33.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		0.00000	0	37.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		8,191.00000	8,236	37.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		3,860.00000	3,814	25.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	25.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		2,860.00000	2,815	29.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		1.00000	1	29.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		1,864.00000	1,819	22.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		5.00000	5	22.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		894.00000	854	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		35.00000	40	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		24.00000	21	25.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,164.00000	2,207	25.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		3.00000	3	29.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		4,143.00000	4,188	29.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		1.00000	1	33.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		6,141.00000	6,186	33.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		0.00000	0	37.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		8,141.00000	8,186	37.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		3,960.00000	3,914	25.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	25.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	3.80	Call		2,960.00000	2,915	30.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		1.00000	1	30.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		1,964.00000	1,918	23.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		4.00000	4	23.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		984.00000	943	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		25.00000	29	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		27.00000	24	24.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		2,067.00000	2,109	24.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		3.00000	3	28.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		4,044.00000	4,089	28.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		1.00000	1	33.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		6,041.00000	6,086	33.23	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		8,041.00000	8,086	37.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			6.75510	6.80010		16.38	3,377,550.00	500	750.00
ZAAD On 14/06/2010 Currency Future	6.80	Call		367.00000	345	16.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put		367.00000	390	16.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Call		390.00000	364	16.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Put		340.00000	359	16.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Call		331.00000	310	16.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Put		431.00000	455	16.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call		465.00000	436	16.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put		265.00000	281	16.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call		492.00000	462	16.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put		242.00000	257	16.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call		439.00000	411	16.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put		289.00000	306	16.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call		521.00000	490	16.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put		220.00000	235	16.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call		414.00000	387	16.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put		314.00000	332	16.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call		4,300.00000	4,255	32.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put		0.00000	0	32.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call		3,300.00000	3,256	28.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put		0.00000	1	28.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call		2,306.00000	2,261	23.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put		6.00000	6	23.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call		1,324.00000	1,280	16.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put		24.00000	24	16.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call		82.00000	77	22.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put		1,782.00000	1,821	22.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call		10.00000	9	24.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put		3,710.00000	3,754	24.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call		3.00000	3	28.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put		5,703.00000	5,748	28.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	14.50	Call			1.00000	1	31.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put			7,701.00000	7,746	31.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call			4,250.00000	4,205	32.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put			0.00000	0	32.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call			3,250.00000	3,206	28.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put			0.00000	1	28.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call			2,256.00000	2,212	22.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put			6.00000	6	22.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call			1,276.00000	1,231	16.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put			26.00000	26	16.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call			79.00000	74	23.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put			1,829.00000	1,869	23.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call			9.00000	8	24.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put			3,759.00000	3,803	24.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call			3.00000	3	28.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put			5,753.00000	5,798	28.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call			1.00000	1	31.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put			7,751.00000	7,796	31.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call			4,200.00000	4,155	32.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put			0.00000	0	32.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call			3,200.00000	3,156	27.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put			0.00000	1	27.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call			2,207.00000	2,162	22.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put			7.00000	7	22.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call			1,228.00000	1,183	16.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put			28.00000	28	16.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call			77.00000	72	23.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put			1,877.00000	1,917	23.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call			9.00000	8	24.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put			3,809.00000	3,853	24.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call			3.00000	3	28.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put			5,803.00000	5,848	28.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call			1.00000	1	31.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put			7,801.00000	7,846	31.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call			4,150.00000	4,105	32.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put			0.00000	0	32.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call			3,151.00000	3,106	27.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put			0.00000	1	27.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call			2,157.00000	2,113	22.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put			7.00000	8	22.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call			1,180.00000	1,135	15.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put			30.00000	30	15.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call			74.00000	70	23.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put			1,924.00000	1,965	23.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call			8.00000	8	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
ZAAD On 14/06/2010 Currency Future	10.65	Put		3,858.00000	3,902	24.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call		3.00000	3	28.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put		5,853.00000	5,898	28.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call		1.00000	1	31.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put		7,851.00000	7,896	31.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call		4,000.00000	3,955	31.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Put		0.00000	0	31.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Call		3,002.00000	2,957	26.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put		2.00000	2	26.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Call		2,009.00000	1,965	21.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put		9.00000	10	21.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call		1,037.00000	996	15.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Put		37.00000	41	15.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call		68.00000	62	23.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put		2,068.00000	2,107	23.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Call		7.00000	7	25.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put		4,007.00000	4,051	25.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Call		3.00000	3	29.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put		6,003.00000	6,047	29.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call		1.00000	1	32.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put		8,001.00000	8,046	32.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Call		3,900.00000	3,855	31.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Put		0.00000	0	31.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Call		2,902.00000	2,857	26.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Put		2.00000	2	26.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Call		1,911.00000	1,866	20.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Put		10.00000	11	20.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Call		951.00000	911	15.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Put		51.00000	56	15.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Call		61.00000	55	24.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Put		2,161.00000	2,200	24.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Call		7.00000	6	25.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Put		4,107.00000	4,151	25.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Call		3.00000	2	29.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Put		6,102.00000	6,147	29.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Call		1.00000	1	32.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Put		8,101.00000	8,146	32.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Call		4,050.00000	4,005	32.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Put		0.00000	0	32.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Call		3,051.00000	3,007	27.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Put		1.00000	1	27.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Call		2,059.00000	2,014	21.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Put		8.00000	9	21.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Call		1,084.00000	1,040	15.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Put		34.00000	35	15.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	8.75	Call		70.00000	66	23.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Put		2,020.00000	2,060	23.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Call		8.00000	7	24.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Put		3,957.00000	4,002	24.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Call		3.00000	3	29.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Put		5,953.00000	5,997	29.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Call		1.00000	1	32.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Put		7,951.00000	7,996	32.02	0.00	0	0.00

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<b>Total for Derivatives:</b>							<b>49,716,500.35</b>	<b>6,861</b>	<b>1,029,154.00</b>
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<b>Grand Total:</b>							<b>49,716,500.35</b>	<b>6,861</b>	<b>1,029,154.00</b>
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