



Daily MTM Report

Daily summary for 19/10/2009

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>										
CGR5 On 23/07/2011 Bond			15.67900		15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.35100		7.32900			0.00	0	0.00
R155 On 31/08/2011 Bond			7.63000		7.66500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.56500		8.59000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.19500		9.22000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.62500		8.65000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.08500		9.11000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.10500		9.13000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.69000		8.71500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.26000		9.29000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.26000		9.28500			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			8.82500	8.84000			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/12/2009 Currency Future			7.41660	7.43450		18.68	3,441,302.40	464	354,673.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		501.00000	483	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		67.00000	66	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		269.00000	251	18.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		184.00000	184	18.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		218.00000	204	18.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		234.00000	237	18.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		135.00000	124	20.30	124,000,000.00	1,000	1,000.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		401.00000	408	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		327.00000	308	18.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		142.00000	142	18.77	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		243.00000	225	18.68	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		208.00000	208	18.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		48.00000	43	23.27	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		864.00000	876	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		218.00000	204	18.95	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		234.00000	237	18.95	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		180.00000	167	19.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		296.00000	301	19.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		198.00000	185	19.22	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		264.00000	268	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		149.00000	137	20.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		364.00000	371	20.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		123.00000	112	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		438.00000	446	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		112.00000	102	20.84	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		477.00000	485	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		180.00000	167	19.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		296.00000	301	19.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		164.00000	152	19.76	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		329.00000	335	19.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		76.00000	69	21.92	0.00	0	2,560.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		642.00000	652	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		40.00000	36	23.81	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		956.00000	969	23.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.90	Call			92.00000	83	21.38	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			558.00000	567	21.38	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			123.00000	112	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			438.00000	446	20.57	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			69.00000	62	22.19	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			685.00000	696	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			135.00000	124	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			401.00000	408	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			11.00000	9	28.40	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,776.00000	1,793	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			0.00000	0	36.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,766.00000	4,783	36.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	41.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,966.00000	5,983	41.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	44.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			7,166.00000	7,183	44.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			16.00000	14	26.78	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,482.00000	1,498	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			358.00000	340	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			124.00000	123	18.80	0.00	0	5,000.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			84.00000	76	21.65	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			599.00000	609	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			84.00000	76	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			599.00000	609	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			63.00000	57	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			729.00000	740	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			53.00000	47	23.00	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			818.00000	830	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			53.00000	47	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			818.00000	830	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	39.76	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,566.00000	5,583	39.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1.00000	1	31.35	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			3,116.00000	3,134	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	36.68	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,866.00000	4,883	36.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			3.00000	2	30.29	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,469.00000	2,486	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			69.00000	62	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			685.00000	696	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			101.00000	92	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			517.00000	526	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			19.00000	17	26.24	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,385.00000	1,400	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			22.00000	19	25.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.70	Put		1,288.00000	1,303	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		58.00000	51	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		773.00000	785	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		44.00000	39	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		909.00000	922	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		37.00000	32	24.08	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		1,002.00000	1,016	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		31.00000	27	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		1,097.00000	1,111	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		29.00000	25	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		1,144.00000	1,158	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		34.00000	30	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		1,049.00000	1,063	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		44.00000	39	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		909.00000	922	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		34.00000	30	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		1,049.00000	1,063	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		40.00000	36	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		956.00000	969	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		7.00000	6	29.64	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		2,073.00000	2,089	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		29.00000	25	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		1,144.00000	1,158	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		26.00000	23	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		1,192.00000	1,206	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		26.00000	23	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		1,192.00000	1,206	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		21.00000	18	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		1,336.00000	1,351	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		24.00000	21	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		1,240.00000	1,254	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		15.00000	13	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,531.00000	1,547	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		16.00000	14	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,482.00000	1,498	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		18.00000	15	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,433.00000	1,449	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		22.00000	19	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		1,288.00000	1,303	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		14.00000	12	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		1,580.00000	1,596	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		12.00000	10	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		1,727.00000	1,743	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		9.00000	8	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,875.00000	1,891	28.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.40	Call			8.00000	7	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,974.00000	1,990	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			8.00000	6	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			2,023.00000	2,040	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			9.00000	8	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,875.00000	1,891	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			6.00000	5	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			2,122.00000	2,139	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			8.00000	6	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			2,023.00000	2,040	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			4.00000	3	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,369.00000	2,386	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			2.00000	1	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,717.00000	2,735	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			3.00000	2	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,568.00000	2,585	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			3.00000	3	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,419.00000	2,436	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			3.00000	3	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,419.00000	2,436	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			2.00000	2	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,618.00000	2,635	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1.00000	1	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,917.00000	2,934	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1.00000	1	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			3,017.00000	3,034	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1.00000	1	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			3,066.00000	3,084	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1.00000	1	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			3,166.00000	3,184	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1.00000	0	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,366.00000	3,384	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			0.00000	0	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,616.00000	3,634	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			0.00000	0	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,566.00000	3,584	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			0.00000	0	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,466.00000	3,484	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1.00000	1	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,867.00000	2,884	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1.00000	1	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,967.00000	2,984	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1.00000	1	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			3,216.00000	3,234	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			1.00000	0	31.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.75	Put		3,316.00000	3,334	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		1.00000	0	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		3,366.00000	3,384	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		2.00000	1	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,767.00000	2,785	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		2.00000	2	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,668.00000	2,685	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		1.00000	1	31.35	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		3,116.00000	3,134	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		1.00000	0	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		3,266.00000	3,284	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		2.00000	2	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,668.00000	2,685	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		0.00000	0	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,716.00000	3,734	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		0.00000	0	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,666.00000	3,684	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		0.00000	0	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,866.00000	3,884	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		0.00000	0	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,766.00000	3,784	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		0.00000	0	36.68	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,866.00000	4,883	36.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		0.00000	0	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		4,166.00000	4,184	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		0.00000	0	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		4,066.00000	4,084	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		0.00000	0	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,566.00000	4,583	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		0.00000	0	37.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,966.00000	4,983	37.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		0.00000	0	38.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		5,366.00000	5,383	38.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		0.00000	0	40.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,766.00000	5,783	40.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	0	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,466.00000	4,483	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		0.00000	0	38.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		5,266.00000	5,283	38.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		0.00000	0	40.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,666.00000	5,683	40.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		12.00000	11	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,678.00000	1,694	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		5.00000	4	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		2,270.00000	2,287	29.97	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 14/12/2009 Currency Future	12.10	Call			0.00000	0	35.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,666.00000	4,683	35.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			0.00000	0	41.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,866.00000	5,883	41.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			6.00000	5	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,171.00000	2,188	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			2.00000	1	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,767.00000	2,785	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			0.00000	0	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,966.00000	3,984	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	38.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			5,166.00000	5,183	38.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			19.00000	17	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,385.00000	1,400	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,366.00000	4,383	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	42.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			6,166.00000	6,183	42.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	37.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			5,066.00000	5,083	37.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	40.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,666.00000	5,683	40.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	42.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,266.00000	6,283	42.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	0	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,266.00000	4,284	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	39.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,466.00000	5,483	39.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	41.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			6,066.00000	6,083	41.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	38.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,366.00000	5,383	38.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			9.00000	8	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,924.00000	1,941	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			3.00000	2	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,518.00000	2,536	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	0	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			4,316.00000	4,333	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	36.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,916.00000	4,933	36.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	39.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,516.00000	5,533	39.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	41.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			6,116.00000	6,133	41.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	34.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.80	Put		4,366.00000	4,383	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		10.00000	9	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,826.00000	1,842	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		0.00000	0	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,616.00000	3,634	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		0.00000	0	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		4,216.00000	4,234	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		0.00000	0	36.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,816.00000	4,833	36.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		0.00000	0	39.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,416.00000	5,433	39.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		12.00000	11	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,678.00000	1,694	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	35.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,666.00000	4,683	35.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		4.00000	3	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		2,320.00000	2,337	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		0.00000	0	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,516.00000	3,534	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		0.00000	0	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		4,116.00000	4,134	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		0.00000	0	36.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,716.00000	4,733	36.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		0.00000	0	40.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,816.00000	5,833	40.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		0.00000	0	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,866.00000	3,884	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		18.00000	15	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,433.00000	1,449	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		0.00000	0	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,816.00000	3,834	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	0	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,416.00000	4,433	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		11.00000	9	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,776.00000	1,793	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		0.00000	0	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,916.00000	3,934	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		0.00000	0	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		4,516.00000	4,533	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		0.00000	0	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		5,116.00000	5,133	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		0.00000	0	42.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		6,316.00000	6,333	42.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	0	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,466.00000	4,483	34.93	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	13.90	Call			0.00000	0	42.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			6,466.00000	6,483	42.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	42.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			6,366.00000	6,383	42.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,416.00000	4,433	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	37.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			5,016.00000	5,033	37.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	42.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			6,216.00000	6,233	42.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	43.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,566.00000	6,583	43.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,216.00000	4,234	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	39.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,416.00000	5,433	39.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	43.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,616.00000	6,633	43.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	41.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			6,016.00000	6,033	41.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,916.00000	5,933	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			24.00000	21	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,240.00000	1,254	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	38.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,216.00000	5,233	38.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	39.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,616.00000	5,633	39.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			358.00000	340	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			124.00000	123	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			15.00000	13	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,531.00000	1,547	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			0.00000	0	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,416.00000	3,434	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,116.00000	4,134	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,916.00000	5,933	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			297.00000	279	18.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			163.00000	162	18.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			581.00000	563	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			47.00000	47	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			135.00000	124	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			401.00000	408	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			623.00000	605	19.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.85	Put			39.00000	39	19.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			2.00000	1	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,717.00000	2,735	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			541.00000	522	18.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			56.00000	56	18.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			2.00000	1	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,817.00000	2,835	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	36.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,916.00000	4,933	36.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			541.00000	522	18.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			56.00000	56	18.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			666.00000	648	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			32.00000	32	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,885.00000	3,867	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,385.00000	2,367	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			0.00000	0	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			895.00000	877	19.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			10.00000	11	19.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			8,116.00000	8,133	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,135.00000	4,117	25.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	25.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,635.00000	2,617	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,139.00000	1,120	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			4.00000	4	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			112.00000	102	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			477.00000	485	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	46.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,866.00000	7,883	46.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	38.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,216.00000	5,233	38.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,435.00000	2,417	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			0.00000	0	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,436.00000	1,418	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			2.00000	2	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,636.00000	1,618	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			1.00000	1	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	46.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,716.00000	7,733	46.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			2,685.00000	2,667	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			1,685.00000	1,667	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			1.00000	1	24.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.75	Call			710.00000	693	19.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			26.00000	26	19.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	46.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,816.00000	7,833	46.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,585.00000	2,567	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,586.00000	1,568	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			1.00000	1	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	46.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,916.00000	7,933	46.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,535.00000	2,517	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,536.00000	1,518	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			1.00000	1	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,966.00000	7,983	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			2,785.00000	2,767	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			1,785.00000	1,767	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			1.00000	1	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			801.00000	784	19.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			17.00000	17	19.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			2,835.00000	2,817	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			1,835.00000	1,817	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			1.00000	1	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			848.00000	830	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			13.00000	13	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	46.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,666.00000	7,683	46.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			2,985.00000	2,967	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			1,985.00000	1,967	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			0.00000	0	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			991.00000	973	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			6.00000	6	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			3.00000	2	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,518.00000	2,536	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	45.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,516.00000	7,533	45.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,085.00000	3,067	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,085.00000	2,067	27.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			0.00000	0	27.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,089.00000	1,071	19.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.35	Put			5.00000	4	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	45.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,416.00000	7,433	45.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,135.00000	3,117	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,135.00000	2,117	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			0.00000	0	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	45.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,366.00000	7,383	45.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,185.00000	3,167	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,185.00000	2,167	28.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			0.00000	0	28.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,188.00000	1,170	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			4.00000	3	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	45.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,316.00000	7,333	45.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,035.00000	3,017	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,035.00000	2,017	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			0.00000	0	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,040.00000	1,022	19.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			5.00000	5	19.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	45.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,466.00000	7,483	45.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,385.00000	3,367	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,387.00000	1,368	22.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			2.00000	2	22.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			463.00000	445	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			79.00000	78	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	44.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			7,116.00000	7,133	44.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,485.00000	3,467	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,485.00000	2,467	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,486.00000	1,468	23.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			2.00000	1	23.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			0.00000	0	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			4,016.00000	4,034	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	44.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			7,016.00000	7,033	44.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	43.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,516.00000	6,533	43.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,516.00000	8,533	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,616.00000	4,633	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,616.00000	8,633	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,285.00000	3,267	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,285.00000	2,267	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,287.00000	1,269	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			3.00000	2	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			392.00000	373	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			107.00000	107	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	43.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,716.00000	6,733	43.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,716.00000	8,733	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	43.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,816.00000	6,833	43.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,816.00000	8,833	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,235.00000	3,217	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,235.00000	2,217	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,238.00000	1,219	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			3.00000	3	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	43.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,766.00000	6,783	43.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,766.00000	8,783	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	44.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,966.00000	6,983	44.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,966.00000	8,983	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			9,016.00000	9,033	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			2,935.00000	2,917	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			1,935.00000	1,917	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			0.00000	0	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			943.00000	925	19.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			8.00000	8	19.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	44.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.50	Put		7,066.00000	7,083	44.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		9,066.00000	9,083	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		0.00000	0	43.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,866.00000	6,883	43.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,866.00000	8,883	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		3,435.00000	3,417	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	0	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		8,566.00000	8,583	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		3,585.00000	3,567	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		0.00000	0	42.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		6,416.00000	6,433	42.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		0.00000	0	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		8,416.00000	8,433	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,335.00000	3,317	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,335.00000	2,317	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		0.00000	0	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		1,337.00000	1,319	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		2.00000	2	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		427.00000	408	18.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		92.00000	92	18.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		0.00000	0	43.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,666.00000	6,683	43.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,666.00000	8,683	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		3,535.00000	3,517	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		8,466.00000	8,483	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		0.00000	0	44.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,916.00000	6,933	44.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,916.00000	8,933	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call		3,635.00000	3,617	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put		0.00000	0	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,635.00000	2,617	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,636.00000	1,618	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		1.00000	1	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		666.00000	648	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		32.00000	32	19.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	0	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,366.00000	8,383	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,685.00000	3,667	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,316.00000	8,333	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			3,785.00000	3,767	27.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	27.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			5.00000	4	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			2,221.00000	2,238	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			8,216.00000	8,233	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			3,835.00000	3,817	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			6.00000	5	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,171.00000	2,188	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			8,166.00000	8,183	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,735.00000	3,717	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,735.00000	2,717	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,735.00000	1,717	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			1.00000	1	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			755.00000	738	19.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			21.00000	21	19.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			5.00000	4	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,270.00000	2,287	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,266.00000	8,283	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,885.00000	3,867	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			2,885.00000	2,867	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			1,885.00000	1,867	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			1.00000	1	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			895.00000	877	19.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			10.00000	11	19.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			3,935.00000	3,917	26.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	26.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			8,066.00000	8,083	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			3,985.00000	3,967	26.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	26.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			2,985.00000	2,967	31.90	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	4.45	Put			0.00000	0	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			1,985.00000	1,967	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			0.00000	0	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			991.00000	973	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			6.00000	6	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call			0.00000	0	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put			8,016.00000	8,033	46.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Call			4,035.00000	4,017	25.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Put			0.00000	0	25.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Call			4,085.00000	4,067	25.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Put			0.00000	0	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.54390		7.56220		19.01	0.00	0	30,700.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			734.00000	718	18.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			121.00000	124	18.65	0.00	0	500.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			397.00000	384	18.98	0.00	0	114.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			335.00000	340	18.98	0.00	0	200.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			373.00000	360	19.01	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			361.00000	366	19.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			179.00000	170	21.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			866.00000	876	21.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			422.00000	408	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			310.00000	314	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			564.00000	549	18.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			202.00000	205	18.80	0.00	0	110.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			300.00000	289	19.81	0.00	0	10.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			488.00000	495	19.81	0.00	0	100.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			117.00000	110	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			1,254.00000	1,266	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			353.00000	341	19.21	0.00	0	17.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			391.00000	397	19.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			317.00000	305	19.61	0.00	0	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			455.00000	461	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call			285.00000	274	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put			522.00000	530	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			256.00000	246	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			594.00000	602	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			334.00000	322	19.41	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			422.00000	429	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			698.00000	682	18.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			135.00000	138	18.68	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			270.00000	259	20.20	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			558.00000	565	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			197.00000	189	21.40	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			785.00000	795	21.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			317.00000	305	19.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.70	Put		455.00000	461	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		20.00000	18	31.17	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,508.00000	3,525	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		6.00000	5	31.94	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,743.00000	4,761	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		140.00000	133	22.79	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		1,078.00000	1,089	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		80.00000	75	25.37	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,668.00000	1,681	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		47.00000	43	27.80	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,334.00000	2,349	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		162.00000	154	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		950.00000	960	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		55.00000	51	27.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		2,143.00000	2,157	27.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		219.00000	209	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		707.00000	715	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		208.00000	199	21.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		746.00000	755	21.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		230.00000	221	20.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		668.00000	677	20.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		188.00000	179	21.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		826.00000	835	21.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		147.00000	140	22.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		1,035.00000	1,046	22.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		154.00000	146	22.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		992.00000	1,003	22.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		170.00000	162	21.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		908.00000	918	21.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		134.00000	127	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		1,122.00000	1,133	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call		122.00000	115	23.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put		1,210.00000	1,222	23.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		128.00000	121	23.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		1,165.00000	1,177	23.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		112.00000	105	23.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		1,299.00000	1,311	23.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		98.00000	92	24.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		1,436.00000	1,448	24.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		87.00000	81	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		1,574.00000	1,588	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		94.00000	88	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,482.00000	1,495	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		102.00000	96	24.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		1,390.00000	1,403	24.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.30	Call		71.00000	67	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,809.00000	1,823	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		66.00000	62	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,904.00000	1,918	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		60.00000	56	26.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		2,047.00000	2,062	26.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		64.00000	60	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,952.00000	1,966	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		55.00000	51	27.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		2,143.00000	2,157	27.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		16.00000	14	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,953.00000	3,970	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		57.00000	53	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		2,095.00000	2,109	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		45.00000	42	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		2,383.00000	2,398	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		40.00000	37	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,528.00000	2,543	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		33.00000	30	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,771.00000	2,787	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		38.00000	35	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,576.00000	2,592	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		43.00000	40	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		2,431.00000	2,446	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		43.00000	40	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		2,431.00000	2,446	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		37.00000	34	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,625.00000	2,640	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		37.00000	34	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,625.00000	2,640	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		29.00000	26	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,966.00000	2,983	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		28.00000	26	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		3,016.00000	3,032	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		30.00000	27	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,918.00000	2,933	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		27.00000	25	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		3,065.00000	3,081	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		24.00000	22	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		3,212.00000	3,228	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		21.00000	19	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		3,459.00000	3,475	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		18.00000	16	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,706.00000	3,722	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		18.00000	17	31.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,656.00000	3,673	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		20.00000	18	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,557.00000	3,574	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		19.00000	17	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,607.00000	3,623	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		23.00000	21	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		3,311.00000	3,327	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		24.00000	22	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,261.00000	3,278	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		21.00000	20	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		3,409.00000	3,426	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		20.00000	18	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,508.00000	3,525	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		22.00000	20	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,360.00000	3,376	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		25.00000	23	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		3,163.00000	3,179	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		27.00000	25	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		3,065.00000	3,081	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		24.00000	22	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,261.00000	3,278	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		17.00000	16	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,755.00000	3,772	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		16.00000	15	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,894.00000	3,911	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		17.00000	15	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,805.00000	3,822	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		17.00000	15	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,805.00000	3,822	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		17.00000	15	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,854.00000	3,871	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		13.00000	12	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		4,101.00000	4,118	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		16.00000	15	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,904.00000	3,921	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		12.00000	11	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		4,200.00000	4,217	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		15.00000	14	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		4,003.00000	4,020	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		14.00000	13	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		4,052.00000	4,069	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		51.00000	47	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		2,238.00000	2,253	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		40.00000	37	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,528.00000	2,543	28.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.25	Call		34.00000	32	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,722.00000	2,738	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		32.00000	29	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,820.00000	2,836	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		4.00000	4	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,992.00000	5,010	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		62.00000	58	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		2,000.00000	2,014	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		14.00000	13	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		4,052.00000	4,069	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		1.00000	1	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		6,139.00000	6,157	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		69.00000	64	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,857.00000	1,870	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		23.00000	21	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		3,311.00000	3,327	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		1.00000	1	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,989.00000	6,007	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		74.00000	69	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,762.00000	1,776	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		1.00000	1	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,889.00000	5,907	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		77.00000	72	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,715.00000	1,728	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		20.00000	18	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,557.00000	3,574	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		1.00000	1	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,839.00000	5,857	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		83.00000	78	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,621.00000	1,634	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		1.00000	1	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,739.00000	5,757	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		10.00000	9	32.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		4,298.00000	4,315	32.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		1.00000	1	31.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		6,388.00000	6,407	31.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		53.00000	49	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		2,190.00000	2,205	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		13.00000	11	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		4,150.00000	4,168	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		11.00000	10	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,249.00000	4,266	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		1.00000	1	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		6,338.00000	6,357	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		10.00000	9	32.32	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 15/03/2010 Currency Future	11.85	Put		4,298.00000	4,315	32.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		9.00000	8	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		4,397.00000	4,414	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		8.00000	7	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		4,496.00000	4,513	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		1.00000	1	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		6,588.00000	6,607	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		48.00000	45	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		2,286.00000	2,301	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		17.00000	16	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,755.00000	3,772	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		11.00000	10	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,249.00000	4,266	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		10.00000	9	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		4,348.00000	4,365	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		1.00000	1	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,438.00000	6,457	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		1.00000	1	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		6,239.00000	6,257	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		71.00000	67	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,809.00000	1,823	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		1.00000	1	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,939.00000	5,957	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		107.00000	101	23.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,345.00000	1,357	23.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		2.00000	1	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,639.00000	5,657	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		94.00000	88	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,482.00000	1,495	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		26.00000	24	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,114.00000	3,130	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		19.00000	17	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,607.00000	3,623	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		1.00000	1	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,789.00000	5,807	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		22.00000	20	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,360.00000	3,376	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		17.00000	15	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,854.00000	3,871	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		1.00000	1	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		6,039.00000	6,057	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		28.00000	26	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		3,016.00000	3,032	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		26.00000	24	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,114.00000	3,130	30.05	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	13.25	Call			1.00000	1	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,689.00000	5,707	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			90.00000	85	24.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,528.00000	1,541	24.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			1.00000	1	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			6,089.00000	6,107	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			2.00000	1	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,589.00000	5,608	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			31.00000	28	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,869.00000	2,884	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			2.00000	2	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,440.00000	5,458	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			32.00000	29	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,820.00000	2,836	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			2.00000	2	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,390.00000	5,408	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			3.00000	2	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			5,290.00000	5,308	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			36.00000	33	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,673.00000	2,689	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			33.00000	30	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,771.00000	2,787	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			2.00000	2	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,340.00000	5,358	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			41.00000	38	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,479.00000	2,494	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			4.00000	4	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,942.00000	4,960	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			48.00000	45	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,286.00000	2,301	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			5.00000	4	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,843.00000	4,861	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			243.00000	233	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			631.00000	639	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			5.00000	5	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,793.00000	4,811	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			38.00000	35	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,576.00000	2,592	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			36.00000	33	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,673.00000	2,689	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			3.00000	3	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			5,141.00000	5,159	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			47.00000	43	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,334.00000	2,349	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			5.00000	4	31.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,892.00000	4,910	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		53.00000	49	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		2,190.00000	2,205	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		64.00000	60	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,952.00000	1,966	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		5.00000	5	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,793.00000	4,811	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		69.00000	64	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,857.00000	1,870	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		6.00000	5	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,694.00000	4,712	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		3,912.00000	3,894	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,415.00000	2,396	24.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		2.00000	2	24.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		970.00000	953	18.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		58.00000	60	18.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		3.00000	3	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		5,091.00000	5,109	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		0.00000	0	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		8,088.00000	8,106	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,162.00000	4,144	33.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	33.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		2,664.00000	2,645	26.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		1.00000	1	26.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,195.00000	1,177	19.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		32.00000	33	19.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		0.00000	0	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,838.00000	7,856	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		504.00000	489	18.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		241.00000	245	18.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		83.00000	78	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,621.00000	1,634	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		77.00000	72	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,715.00000	1,728	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		57.00000	53	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		2,095.00000	2,109	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		9.00000	8	32.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		4,446.00000	4,464	32.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,464.00000	2,446	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		2.00000	2	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		1,479.00000	1,461	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		17.00000	18	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		628.00000	613	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		166.00000	169	18.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.10	Call			7.00000	7	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			4,545.00000	4,563	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			2.00000	2	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			5,540.00000	5,558	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			2,614.00000	2,595	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			2.00000	2	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			1,625.00000	1,607	20.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			12.00000	13	20.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			1,673.00000	1,655	20.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			11.00000	11	20.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			771.00000	755	18.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			109.00000	111	18.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			2,713.00000	2,695	26.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			1.00000	1	26.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			1,722.00000	1,704	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			10.00000	10	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			809.00000	792	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			97.00000	99	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,514.00000	2,496	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			2.00000	2	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,528.00000	1,510	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			15.00000	16	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			662.00000	647	18.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			150.00000	153	18.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			2,813.00000	2,795	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			1.00000	1	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			1,820.00000	1,802	21.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			8.00000	8	21.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			888.00000	871	18.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			76.00000	77	18.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,863.00000	2,845	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,869.00000	1,851	21.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			7.00000	7	21.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			929.00000	912	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			67.00000	68	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			6.00000	6	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,644.00000	4,662	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,013.00000	2,995	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,017.00000	1,999	22.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			5.00000	5	22.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,056.00000	1,039	18.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			44.00000	45	18.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			2.00000	2	31.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.05	Put		5,490.00000	5,508	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,063.00000	3,045	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		1.00000	1	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,067.00000	2,048	22.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		4.00000	5	22.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,102.00000	1,085	18.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		40.00000	41	18.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,163.00000	3,144	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		1.00000	0	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,166.00000	2,148	23.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		4.00000	4	23.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		448.00000	434	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		286.00000	290	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,113.00000	3,094	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		1.00000	1	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,116.00000	2,098	22.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		4.00000	4	22.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,148.00000	1,131	18.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		36.00000	37	18.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		422.00000	408	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		310.00000	314	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		2,963.00000	2,945	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		1.00000	1	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		1,968.00000	1,950	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		6.00000	6	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,013.00000	996	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		51.00000	52	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,213.00000	3,194	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		0.00000	0	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,216.00000	2,197	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		3.00000	3	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,241.00000	1,224	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		29.00000	30	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		475.00000	461	18.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		263.00000	267	18.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,363.00000	3,344	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		0.00000	0	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,365.00000	2,346	24.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		3.00000	3	24.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		1,384.00000	1,366	19.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		21.00000	22	19.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		3,462.00000	3,444	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		0.00000	0	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		4.00000	3	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		5,042.00000	5,059	31.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	14.10	Call			1.00000	1	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,538.00000	6,557	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			0.00000	0	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,538.00000	8,556	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			1.00000	1	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,638.00000	6,657	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			0.00000	0	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,638.00000	8,656	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,263.00000	3,244	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			0.00000	0	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,265.00000	2,247	23.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			3.00000	3	23.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,289.00000	1,271	19.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			26.00000	27	19.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			1.00000	0	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,738.00000	6,757	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,738.00000	8,756	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			1.00000	0	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,838.00000	6,857	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,838.00000	8,856	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			1.00000	0	32.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,788.00000	6,807	32.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,788.00000	8,806	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			0.00000	0	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,988.00000	7,007	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,988.00000	9,006	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			0.00000	0	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			7,038.00000	7,057	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			9,038.00000	9,056	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			2,913.00000	2,895	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			1,918.00000	1,900	21.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			6.00000	6	21.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			0.00000	0	32.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			7,088.00000	7,107	32.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			9,088.00000	9,106	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			1.00000	0	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,888.00000	6,907	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	34.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.45	Put		8,888.00000	8,906	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call		3,412.00000	3,394	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put		0.00000	0	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call		1,431.00000	1,413	20.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put		19.00000	20	20.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call		596.00000	581	18.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put		183.00000	187	18.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call		7.00000	6	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,595.00000	4,612	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		0.00000	0	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		8,588.00000	8,606	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		3,512.00000	3,494	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		0.00000	0	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		1.00000	1	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		6,488.00000	6,507	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		0.00000	0	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		8,488.00000	8,506	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		3,562.00000	3,544	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		0.00000	0	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		2,564.00000	2,546	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		2.00000	2	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		1,576.00000	1,558	20.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		14.00000	14	20.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call		0.00000	0	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		8,438.00000	8,456	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call		3,313.00000	3,294	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put		0.00000	0	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,315.00000	2,297	24.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		3.00000	3	24.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,336.00000	1,318	19.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		24.00000	24	19.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		533.00000	519	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		221.00000	225	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		1.00000	1	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,688.00000	6,707	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		0.00000	0	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,688.00000	8,706	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		0.00000	0	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,938.00000	6,957	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		0.00000	0	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,938.00000	8,956	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call		3,662.00000	3,644	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put		0.00000	0	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call		0.00000	0	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put		8,338.00000	8,356	34.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.85	Call			3,712.00000	3,694	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put			0.00000	0	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call			1.00000	1	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put			6,289.00000	6,307	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call			0.00000	0	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put			8,288.00000	8,306	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Call			3,762.00000	3,744	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put			0.00000	0	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call			2,763.00000	2,745	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put			1.00000	1	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call			1,771.00000	1,753	21.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put			9.00000	9	21.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call			848.00000	831	18.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put			86.00000	87	18.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call			0.00000	0	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put			8,238.00000	8,256	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call			3,862.00000	3,844	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put			0.00000	0	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,863.00000	2,845	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,869.00000	1,851	21.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			7.00000	7	21.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			929.00000	912	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			67.00000	68	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call			0.00000	0	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put			8,138.00000	8,156	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call			4,012.00000	3,994	33.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put			0.00000	0	33.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,013.00000	2,995	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,017.00000	1,999	22.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			5.00000	5	22.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,056.00000	1,039	18.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			44.00000	45	18.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			373.00000	360	19.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			361.00000	366	19.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call			0.00000	0	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put			7,988.00000	8,006	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call			3,962.00000	3,944	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put			0.00000	0	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call			0.00000	0	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put			8,038.00000	8,056	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Call			4,062.00000	4,044	33.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Put			0.00000	0	33.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Call			0.00000	0	34.05	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	15.50	Put		7,938.00000	7,956	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Call		4,112.00000	4,094	33.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Put		0.00000	0	33.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,113.00000	3,094	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		1.00000	1	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,116.00000	2,098	22.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		4.00000	4	22.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,148.00000	1,131	18.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		36.00000	37	18.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Call		0.00000	0	33.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Put		7,888.00000	7,906	33.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.67050	7.68920		19.04	767,050.00	100	17,207.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		896.00000	882	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		157.00000	162	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		517.00000	503	18.98	0.00	0	290.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		428.00000	432	18.98	0.00	0	130.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		472.00000	460	19.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		483.00000	490	19.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		254.00000	246	21.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		1,065.00000	1,076	21.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		453.00000	442	19.37	0.00	0	233.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		514.00000	521	19.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		732.00000	718	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		243.00000	247	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		371.00000	361	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		682.00000	690	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		763.00000	749	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		224.00000	228	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		494.00000	480	19.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		455.00000	459	19.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		435.00000	424	19.53	0.00	0	200.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		546.00000	554	19.53	0.00	0	300.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		170.00000	164	23.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,581.00000	1,593	23.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		472.00000	460	19.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		483.00000	490	19.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		435.00000	424	19.53	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		546.00000	554	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		386.00000	376	20.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		647.00000	655	20.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		357.00000	347	20.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		718.00000	726	20.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		418.00000	407	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		579.00000	587	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		306.00000	297	21.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.25	Put		867.00000	876	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		295.00000	286	21.17	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		905.00000	915	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		386.00000	376	20.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		647.00000	655	20.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		37.00000	35	31.61	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		4,498.00000	4,514	31.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		22.00000	21	33.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		5,733.00000	5,750	33.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call		2.00000	2	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put		9,813.00000	9,831	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		402.00000	391	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		613.00000	621	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		142.00000	137	24.77	0.00	0	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,853.00000	1,866	24.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		101.00000	96	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		2,412.00000	2,426	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call		274.00000	265	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put		984.00000	995	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		330.00000	321	20.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		791.00000	800	20.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		318.00000	309	20.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		829.00000	838	20.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		284.00000	275	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		945.00000	955	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		237.00000	229	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		1,148.00000	1,159	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		264.00000	255	21.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		1,025.00000	1,035	21.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		245.00000	238	21.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		1,106.00000	1,117	21.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		229.00000	221	22.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		1,189.00000	1,201	22.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		160.00000	154	24.11	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,671.00000	1,683	24.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		221.00000	214	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		1,232.00000	1,243	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		206.00000	199	22.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		1,317.00000	1,329	22.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		213.00000	206	22.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		1,274.00000	1,286	22.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		200.00000	193	22.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		1,360.00000	1,372	22.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		181.00000	175	23.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,492.00000	1,504	23.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.90	Call			193.00000	186	23.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,404.00000	1,416	23.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			175.00000	169	23.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,536.00000	1,549	23.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			165.00000	159	23.95	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,626.00000	1,638	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			187.00000	180	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,448.00000	1,460	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			134.00000	129	25.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,945.00000	1,959	25.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			124.00000	119	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			2,085.00000	2,098	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			131.00000	126	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,991.00000	2,005	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			117.00000	112	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			2,178.00000	2,191	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			127.00000	122	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			2,038.00000	2,052	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			41.00000	39	31.17	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			4,252.00000	4,269	31.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			121.00000	115	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			2,131.00000	2,145	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			93.00000	89	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,554.00000	2,568	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			81.00000	77	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,792.00000	2,807	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			90.00000	86	27.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,601.00000	2,616	27.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			98.00000	94	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,459.00000	2,473	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			142.00000	137	24.77	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,853.00000	1,866	24.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			114.00000	108	25.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,224.00000	2,238	25.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			107.00000	102	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,318.00000	2,332	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			95.00000	91	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,506.00000	2,521	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			86.00000	82	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,696.00000	2,711	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			33.00000	31	32.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,744.00000	4,761	32.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			110.00000	105	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,271.00000	2,285	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			104.00000	99	26.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,365.00000	2,379	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		88.00000	84	27.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,649.00000	2,663	27.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		83.00000	79	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,744.00000	2,759	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		32.00000	30	32.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,793.00000	4,810	32.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		107.00000	102	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,318.00000	2,332	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		86.00000	82	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,696.00000	2,711	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		77.00000	73	27.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,888.00000	2,903	27.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		30.00000	28	32.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,941.00000	4,958	32.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		98.00000	94	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,459.00000	2,473	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		83.00000	79	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,744.00000	2,759	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		79.00000	75	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,840.00000	2,855	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		75.00000	72	27.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,936.00000	2,951	27.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		72.00000	68	28.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		3,032.00000	3,048	28.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		28.00000	27	32.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		5,089.00000	5,106	32.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		110.00000	105	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,271.00000	2,285	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		31.00000	29	32.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,892.00000	4,909	32.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		138.00000	133	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,899.00000	1,912	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		104.00000	99	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,365.00000	2,379	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		114.00000	108	25.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,224.00000	2,238	25.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		36.00000	34	31.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,547.00000	4,563	31.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		146.00000	141	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,807.00000	1,820	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		138.00000	133	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,899.00000	1,912	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		35.00000	33	31.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,596.00000	4,613	31.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.30	Call			151.00000	145	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,761.00000	1,774	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			3,940.00000	3,921	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			2,446.00000	2,427	21.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			6.00000	6	21.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,044.00000	1,030	18.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			105.00000	109	18.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			54.00000	52	29.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,615.00000	3,631	29.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			14.00000	13	34.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,575.00000	6,593	34.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			6.00000	5	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			8,067.00000	8,085	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,189.00000	4,171	30.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	30.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			2,694.00000	2,675	23.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			5.00000	5	23.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,254.00000	1,238	18.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			65.00000	67	18.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			61.00000	58	29.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			3,372.00000	3,387	29.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			31.00000	30	32.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,842.00000	4,859	32.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			17.00000	15	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			6,327.00000	6,345	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			7.00000	6	34.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,818.00000	7,836	34.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			644.00000	630	18.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			305.00000	310	18.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			155.00000	149	24.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,716.00000	1,729	24.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			131.00000	126	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,991.00000	2,005	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			42.00000	40	31.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			4,203.00000	4,220	31.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			2,495.00000	2,476	22.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			6.00000	6	22.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			1,525.00000	1,508	18.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			36.00000	37	18.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			56.00000	53	29.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,566.00000	3,582	29.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			24.00000	22	33.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			5,534.00000	5,552	33.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			1,712.00000	1,695	19.03	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	6.00	Put		23.00000	24	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		862.00000	847	18.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		173.00000	177	18.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		39.00000	37	31.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		4,350.00000	4,367	31.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		26.00000	24	33.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		5,336.00000	5,354	33.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		52.00000	50	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,713.00000	3,729	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		34.00000	32	31.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,694.00000	4,711	31.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		22.00000	21	33.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,683.00000	5,701	33.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		2,744.00000	2,725	23.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		4.00000	4	23.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		1,760.00000	1,742	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		20.00000	22	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		50.00000	48	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,811.00000	3,827	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		22.00000	20	33.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,782.00000	5,800	33.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		2,594.00000	2,576	22.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		5.00000	5	22.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		1,618.00000	1,601	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		29.00000	30	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		795.00000	781	18.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		206.00000	210	18.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		343.00000	334	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		754.00000	763	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		73.00000	70	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,984.00000	2,999	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		47.00000	45	30.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,958.00000	3,975	30.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		20.00000	19	34.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,931.00000	5,949	34.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		2,545.00000	2,526	22.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		6.00000	6	22.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		1,571.00000	1,554	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		32.00000	34	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		47.00000	44	30.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		4,007.00000	4,024	30.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		30.00000	28	32.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,990.00000	5,007	32.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		20.00000	19	34.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,981.00000	5,998	34.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.70	Call			70.00000	66	28.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			3,081.00000	3,096	28.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			46.00000	43	30.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			4,056.00000	4,073	30.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			29.00000	27	32.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			5,040.00000	5,057	32.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			20.00000	18	34.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			6,031.00000	6,048	34.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			49.00000	47	30.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,860.00000	3,876	30.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			21.00000	20	33.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,832.00000	5,849	33.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			2,793.00000	2,775	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			4.00000	4	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			1,807.00000	1,790	19.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			18.00000	19	19.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			932.00000	918	18.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			143.00000	147	18.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			81.00000	77	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,792.00000	2,807	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			51.00000	49	30.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,762.00000	3,778	30.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			2,843.00000	2,824	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			4.00000	4	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			1,855.00000	1,838	19.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			16.00000	17	19.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			969.00000	954	18.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			130.00000	134	18.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			2,893.00000	2,874	24.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			4.00000	4	24.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			1,903.00000	1,886	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			14.00000	15	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,006.00000	992	18.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			117.00000	121	18.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			53.00000	51	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,664.00000	3,680	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			34.00000	32	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,645.00000	4,662	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			23.00000	22	33.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,634.00000	5,651	33.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,042.00000	3,023	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			3.00000	3	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,050.00000	2,031	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			10.00000	11	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,125.00000	1,109	17.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.65	Put			86.00000	88	17.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			57.00000	54	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,518.00000	3,534	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			24.00000	23	33.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			5,485.00000	5,502	33.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,092.00000	3,073	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			3.00000	3	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,099.00000	2,081	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			10.00000	10	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,168.00000	1,151	18.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			79.00000	81	18.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			58.00000	55	29.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			3,469.00000	3,485	29.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			38.00000	36	31.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			4,448.00000	4,465	31.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			25.00000	23	33.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			5,435.00000	5,453	33.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,142.00000	3,123	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			2.00000	2	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,148.00000	2,130	20.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			9.00000	9	20.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,211.00000	1,194	18.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			72.00000	74	18.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			541.00000	526	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			401.00000	406	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			59.00000	57	29.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			3,420.00000	3,436	29.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			39.00000	36	31.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			4,399.00000	4,416	31.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			25.00000	24	33.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			5,386.00000	5,403	33.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,191.00000	3,173	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			2.00000	2	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,198.00000	2,179	20.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			9.00000	9	20.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			565.00000	551	18.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			376.00000	380	18.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			2,992.00000	2,974	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			3.00000	3	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,000.00000	1,983	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			11.00000	12	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,084.00000	1,069	17.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			94.00000	98	17.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			12.00000	11	34.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,823.00000	6,841	34.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.55	Call			48.00000	46	30.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,909.00000	3,926	30.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			12.00000	11	34.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,873.00000	6,890	34.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			12.00000	11	34.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,923.00000	6,940	34.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,391.00000	3,372	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	2	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,396.00000	2,377	21.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			7.00000	7	21.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,433.00000	1,416	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			44.00000	46	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			673.00000	658	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			283.00000	288	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			28.00000	26	32.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			5,139.00000	5,156	32.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			14.00000	13	34.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,625.00000	6,642	34.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,441.00000	3,422	27.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			1.00000	2	27.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,479.00000	1,462	18.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			40.00000	41	18.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			702.00000	688	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			263.00000	267	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			4.00000	4	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,565.00000	8,583	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,341.00000	3,322	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,346.00000	2,328	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			7.00000	7	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,388.00000	1,371	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			49.00000	50	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			14.00000	12	34.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,674.00000	6,692	34.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			4.00000	4	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,665.00000	8,683	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,241.00000	3,223	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			2.00000	2	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,247.00000	2,229	20.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			8.00000	8	20.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,298.00000	1,282	18.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			59.00000	61	18.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			591.00000	576	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			351.00000	356	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			13.00000	12	34.53	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	14.45	Put		6,774.00000	6,791	34.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		4.00000	3	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		8,765.00000	8,783	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		4.00000	3	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,864.00000	8,883	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		4.00000	3	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,815.00000	8,833	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		70.00000	66	28.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		3,081.00000	3,096	28.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		29.00000	27	32.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		5,040.00000	5,057	32.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		11.00000	10	34.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		7,022.00000	7,039	34.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		3.00000	3	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		9,014.00000	9,032	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		11.00000	10	34.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		7,022.00000	7,039	34.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		2,943.00000	2,924	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		3.00000	3	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		1,952.00000	1,934	19.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		13.00000	14	19.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		68.00000	65	28.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		3,129.00000	3,144	28.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		11.00000	10	34.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		7,072.00000	7,089	34.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		3.00000	3	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		9,064.00000	9,082	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		67.00000	63	28.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		3,177.00000	3,193	28.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		10.00000	9	34.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		7,121.00000	7,139	34.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		3.00000	3	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		9,114.00000	9,132	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		4.00000	3	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,914.00000	8,932	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		4.00000	4	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,615.00000	8,633	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		3,491.00000	3,472	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		1.00000	1	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		15.00000	14	34.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		6,526.00000	6,543	34.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		5.00000	4	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		8,515.00000	8,533	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		3,540.00000	3,522	27.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		1.00000	1	27.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.15	Call			15.00000	14	34.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,476.00000	6,493	34.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			5.00000	4	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			8,466.00000	8,484	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call			3,640.00000	3,622	28.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put			1.00000	1	28.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call			2,644.00000	2,625	23.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put			5.00000	5	23.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call			1,665.00000	1,648	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put			26.00000	27	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call			828.00000	814	18.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put			189.00000	193	18.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call			16.00000	15	34.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put			6,377.00000	6,394	34.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call			5.00000	4	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			8,366.00000	8,384	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			3,690.00000	3,671	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put			1.00000	1	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call			5.00000	4	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put			8,316.00000	8,334	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Call			3,790.00000	3,771	29.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	29.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			18.00000	16	34.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			6,228.00000	6,246	34.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			6.00000	5	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			8,216.00000	8,234	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			3,840.00000	3,821	29.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Put			1.00000	1	29.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			18.00000	17	34.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			6,179.00000	6,196	34.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			6.00000	5	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			8,167.00000	8,184	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			3,740.00000	3,721	29.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			1.00000	1	29.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,744.00000	2,725	23.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			4.00000	4	23.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,760.00000	1,742	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			20.00000	22	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			896.00000	882	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			157.00000	162	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			40.00000	38	31.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			4,301.00000	4,318	31.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			17.00000	16	34.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			6,278.00000	6,295	34.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			5.00000	5	34.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.95	Put		8,266.00000	8,284	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call		3,890.00000	3,871	29.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put		1.00000	1	29.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		2,893.00000	2,874	24.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		4.00000	4	24.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		1,903.00000	1,886	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		14.00000	15	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,006.00000	992	18.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		117.00000	121	18.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call		43.00000	41	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put		4,154.00000	4,171	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call		19.00000	17	34.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put		6,129.00000	6,147	34.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call		6.00000	5	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put		8,117.00000	8,135	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call		45.00000	42	30.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put		4,105.00000	4,122	30.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call		19.00000	18	34.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put		6,080.00000	6,097	34.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call		3,990.00000	3,971	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Put		1.00000	1	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		2,992.00000	2,974	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,000.00000	1,983	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		11.00000	12	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,084.00000	1,069	17.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		94.00000	98	17.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Call		6.00000	5	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		8,017.00000	8,035	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Call		4,040.00000	4,021	30.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Put		0.00000	1	30.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Call		7.00000	6	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Put		7,967.00000	7,985	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Call		4,090.00000	4,071	30.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Put		0.00000	0	30.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Call		7.00000	6	34.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Put		7,918.00000	7,935	34.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			7.79740	7.81650		19.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		580.00000	567	19.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		563.00000	570	19.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Call		623.00000	610	19.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Put		507.00000	513	19.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		561.00000	549	19.42	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		594.00000	601	19.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Call		601.00000	588	19.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	7.75	Put		535.00000	541	19.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		525.00000	513	19.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		659.00000	666	19.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		543.00000	531	19.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		626.00000	633	19.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		492.00000	481	19.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		726.00000	734	19.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		462.00000	451	20.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		795.00000	803	20.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		561.00000	549	19.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		594.00000	601	19.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		395.00000	385	20.98	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		979.00000	988	20.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		477.00000	466	20.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		760.00000	768	20.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		420.00000	410	20.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		904.00000	913	20.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		433.00000	423	20.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		867.00000	876	20.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,420.00000	3,401	24.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		3.00000	3	24.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,431.00000	2,412	20.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		14.00000	15	20.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,492.00000	1,474	18.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		76.00000	77	18.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		771.00000	757	18.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		355.00000	359	18.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		143.00000	138	26.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,726.00000	2,741	26.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		69.00000	66	30.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,652.00000	4,669	30.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		38.00000	36	33.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put		6,621.00000	6,639	33.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		20.00000	19	35.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put		8,603.00000	8,621	35.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call		3,569.00000	3,550	25.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put		2.00000	2	25.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call		2,578.00000	2,559	21.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put		11.00000	12	21.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call		1,625.00000	1,607	18.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put		59.00000	59	18.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call		856.00000	841	18.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put		290.00000	294	18.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call		153.00000	148	25.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put		2,586.00000	2,601	25.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	12.25	Call			72.00000	70	30.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put			4,506.00000	4,522	30.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call			39.00000	38	33.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put			6,473.00000	6,490	33.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call			21.00000	20	35.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put			8,455.00000	8,473	35.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call			3,519.00000	3,500	25.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put			3.00000	3	25.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call			2,529.00000	2,510	20.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put			12.00000	13	20.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call			1,580.00000	1,562	18.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put			64.00000	65	18.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call			827.00000	812	18.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put			311.00000	315	18.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call			149.00000	145	26.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put			2,633.00000	2,647	26.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call			71.00000	69	30.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put			4,554.00000	4,571	30.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call			39.00000	37	33.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put			6,522.00000	6,540	33.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call			21.00000	20	35.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put			8,504.00000	8,522	35.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call			3,669.00000	3,649	25.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put			2.00000	2	25.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call			2,676.00000	2,657	21.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put			10.00000	10	21.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call			1,716.00000	1,697	18.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put			49.00000	50	18.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call			917.00000	901	18.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put			251.00000	254	18.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call			160.00000	155	25.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put			2,493.00000	2,508	25.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call			75.00000	72	30.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put			4,408.00000	4,425	30.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call			41.00000	39	33.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put			6,374.00000	6,392	33.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call			22.00000	21	35.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put			8,356.00000	8,374	35.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call			3,718.00000	3,699	25.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put			2.00000	2	25.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call			2,726.00000	2,707	21.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put			9.00000	9	21.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call			1,762.00000	1,743	18.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put			45.00000	46	18.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call			949.00000	933	18.12	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 13/09/2010 Currency Future	7.10	Put			232.00000	235	18.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call			163.00000	159	25.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put			2,447.00000	2,461	25.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call			76.00000	74	30.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put			4,360.00000	4,376	30.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call			41.00000	40	33.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put			6,325.00000	6,342	33.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call			23.00000	22	35.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put			8,306.00000	8,324	35.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call			3,768.00000	3,749	26.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put			2.00000	2	26.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call			2,775.00000	2,756	21.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put			8.00000	9	21.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call			1,808.00000	1,789	18.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put			41.00000	42	18.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call			981.00000	965	18.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put			215.00000	218	18.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call			167.00000	162	25.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put			2,401.00000	2,415	25.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call			78.00000	75	29.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put			4,311.00000	4,328	29.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			42.00000	40	33.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			6,275.00000	6,293	33.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			23.00000	22	35.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			8,257.00000	8,275	35.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			3,868.00000	3,849	26.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			1.00000	1	26.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			2,874.00000	2,855	22.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			7.00000	7	22.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			1,901.00000	1,882	18.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			34.00000	35	18.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,049.00000	1,032	17.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Put			182.00000	185	17.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			175.00000	170	25.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			2,309.00000	2,323	25.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			80.00000	78	29.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			4,214.00000	4,230	29.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			43.00000	42	33.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			6,177.00000	6,194	33.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			24.00000	23	35.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			8,158.00000	8,176	35.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			3,918.00000	3,899	26.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			1.00000	1	26.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			2,923.00000	2,904	22.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			7.00000	7	22.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	5.90	Call		1,948.00000	1,929	18.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put		31.00000	31	18.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call		1,084.00000	1,067	17.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put		167.00000	169	17.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call		180.00000	175	25.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put		2,263.00000	2,277	25.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call		82.00000	79	29.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put		4,166.00000	4,182	29.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call		44.00000	42	33.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put		6,127.00000	6,145	33.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call		25.00000	24	35.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put		8,108.00000	8,127	35.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call		4,018.00000	3,999	27.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put		1.00000	1	27.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call		3,022.00000	3,003	22.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put		6.00000	6	22.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call		2,042.00000	2,023	19.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put		26.00000	26	19.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call		1,156.00000	1,139	17.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put		140.00000	141	17.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call		189.00000	183	24.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put		2,172.00000	2,186	24.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call		85.00000	82	29.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put		4,069.00000	4,085	29.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call		45.00000	44	33.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put		6,029.00000	6,046	33.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call		26.00000	25	35.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put		8,010.00000	8,028	35.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call		3,968.00000	3,949	26.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put		1.00000	1	26.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call		2,973.00000	2,954	22.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put		6.00000	6	22.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Call		1,995.00000	1,976	18.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put		28.00000	28	18.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call		1,119.00000	1,102	17.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put		153.00000	155	17.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call		184.00000	179	25.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put		2,218.00000	2,232	25.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call		84.00000	81	29.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put		4,117.00000	4,134	29.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call		44.00000	43	33.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put		6,078.00000	6,095	33.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call		25.00000	24	35.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put		8,059.00000	8,077	35.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Call		4,067.00000	4,048	27.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	3.75	Put			1.00000	1	27.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Call			3,072.00000	3,053	23.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Put			5.00000	5	23.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Call			2,090.00000	2,071	19.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Put			24.00000	24	19.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Call			1,196.00000	1,179	17.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Put			130.00000	132	17.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Call			193.00000	188	24.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Put			2,127.00000	2,140	24.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Call			87.00000	84	29.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Put			4,020.00000	4,036	29.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Call			46.00000	44	32.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Put			5,979.00000	5,997	32.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Call			26.00000	25	35.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Put			7,960.00000	7,978	35.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Call			4,117.00000	4,098	27.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Put			1.00000	1	27.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Call			3,121.00000	3,102	23.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Put			5.00000	5	23.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Call			2,139.00000	2,120	19.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Put			22.00000	22	19.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Call			1,237.00000	1,220	17.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Put			121.00000	122	17.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Call			197.00000	192	24.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Put			2,081.00000	2,094	24.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Call			88.00000	85	29.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Put			3,971.00000	3,988	29.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Call			46.00000	45	32.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Put			5,930.00000	5,947	32.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Call			27.00000	26	35.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Put			7,910.00000	7,928	35.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			7.91590		7.93480		19.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call			653.00000	641	19.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put			669.00000	675	19.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Call			694.00000	680	19.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Put			609.00000	615	19.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Call			673.00000	660	19.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Put			638.00000	644	19.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call			617.00000	606	19.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put			733.00000	740	19.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call			635.00000	623	19.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put			700.00000	707	19.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call			568.00000	557	20.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put			833.00000	841	20.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call			553.00000	542	20.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	8.25	Put		868.00000	876	20.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		538.00000	527	20.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		903.00000	911	20.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		600.00000	589	19.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put		766.00000	773	19.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call		470.00000	461	20.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put		1,086.00000	1,095	20.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		458.00000	449	21.05	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		1,124.00000	1,133	21.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		584.00000	573	19.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		799.00000	807	19.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		509.00000	499	20.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		975.00000	984	20.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		483.00000	474	20.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		1,048.00000	1,058	20.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		496.00000	486	20.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		1,011.00000	1,020	20.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,440.00000	3,421	22.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		5.00000	5	22.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,457.00000	2,438	19.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		22.00000	23	19.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,544.00000	1,526	17.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		109.00000	110	17.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		856.00000	842	18.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		421.00000	427	18.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call		199.00000	194	25.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put		2,764.00000	2,778	25.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call		104.00000	102	29.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put		4,669.00000	4,686	29.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call		62.00000	61	32.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put		6,627.00000	6,645	32.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call		36.00000	35	34.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put		8,601.00000	8,619	34.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call		3,539.00000	3,520	23.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put		4.00000	4	23.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call		2,553.00000	2,535	19.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put		19.00000	19	19.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call		1,629.00000	1,611	18.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put		94.00000	95	18.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call		909.00000	895	18.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put		374.00000	379	18.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call		207.00000	202	25.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put		2,672.00000	2,686	25.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call		107.00000	105	29.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put		4,573.00000	4,589	29.21	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 13/12/2010 Currency Future	14.40	Call			64.00000	62	32.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put			6,529.00000	6,546	32.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call			37.00000	36	34.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put			8,503.00000	8,520	34.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call			3,489.00000	3,471	22.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put			5.00000	5	22.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call			2,505.00000	2,487	19.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put			20.00000	21	19.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call			1,586.00000	1,568	18.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put			101.00000	102	18.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call			882.00000	868	18.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put			398.00000	402	18.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call			203.00000	198	25.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put			2,718.00000	2,732	25.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call			106.00000	103	29.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put			4,621.00000	4,638	29.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call			63.00000	62	32.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put			6,578.00000	6,596	32.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call			37.00000	35	34.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put			8,552.00000	8,570	34.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call			3,688.00000	3,670	23.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put			4.00000	4	23.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call			2,699.00000	2,681	20.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put			14.00000	15	20.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call			1,759.00000	1,741	18.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put			75.00000	75	18.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call			994.00000	980	18.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put			309.00000	314	18.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call			219.00000	215	25.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put			2,535.00000	2,549	25.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call			112.00000	110	28.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put			4,428.00000	4,444	28.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call			66.00000	65	32.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put			6,382.00000	6,399	32.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call			40.00000	38	34.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put			8,355.00000	8,373	34.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call			3,738.00000	3,719	24.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put			3.00000	3	24.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call			2,748.00000	2,729	20.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put			13.00000	14	20.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call			1,804.00000	1,785	18.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put			69.00000	70	18.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call			1,024.00000	1,009	18.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put			289.00000	293	18.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call			224.00000	219	24.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	10.20	Put		2,489.00000	2,503	24.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call		114.00000	112	28.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put		4,379.00000	4,396	28.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call		67.00000	66	32.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put		6,332.00000	6,350	32.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call		41.00000	39	34.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put		8,306.00000	8,323	34.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call		3,788.00000	3,769	24.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put		3.00000	3	24.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call		2,797.00000	2,778	20.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put		12.00000	12	20.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		1,848.00000	1,830	18.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		64.00000	64	18.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,054.00000	1,040	17.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		270.00000	274	17.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		229.00000	223	24.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,444.00000	2,458	24.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		116.00000	113	28.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,331.00000	4,348	28.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		68.00000	67	31.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		6,283.00000	6,301	31.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		42.00000	40	34.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		8,257.00000	8,274	34.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Call		3,838.00000	3,819	24.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put		3.00000	3	24.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call		2,846.00000	2,827	20.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put		11.00000	11	20.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call		1,893.00000	1,875	18.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put		59.00000	59	18.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call		1,086.00000	1,071	17.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put		251.00000	255	17.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call		233.00000	228	24.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put		2,399.00000	2,412	24.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call		118.00000	115	28.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put		4,283.00000	4,299	28.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call		69.00000	67	31.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put		6,234.00000	6,252	31.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call		42.00000	41	34.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put		8,208.00000	8,225	34.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call		3,888.00000	3,869	24.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put		3.00000	3	24.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call		2,895.00000	2,876	20.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put		10.00000	10	20.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call		1,939.00000	1,920	18.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put		54.00000	54	18.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	7.05	Call		1,118.00000	1,103	17.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put		233.00000	237	17.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call		238.00000	233	24.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put		2,353.00000	2,367	24.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call		120.00000	117	28.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put		4,235.00000	4,251	28.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call		70.00000	68	31.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put		6,185.00000	6,202	31.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call		43.00000	42	34.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put		8,158.00000	8,176	34.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Call		3,937.00000	3,918	24.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put		3.00000	3	24.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call		2,944.00000	2,925	20.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put		9.00000	9	20.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call		1,984.00000	1,966	18.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put		49.00000	50	18.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call		1,151.00000	1,136	17.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put		216.00000	220	17.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call		243.00000	238	24.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put		2,309.00000	2,322	24.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call		122.00000	119	28.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put		4,187.00000	4,203	28.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call		71.00000	69	31.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Put		6,136.00000	6,153	31.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call		44.00000	43	34.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put		8,109.00000	8,127	34.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call		3,987.00000	3,968	25.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put		2.00000	2	25.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call		2,993.00000	2,975	20.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put		8.00000	9	20.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call		2,030.00000	2,012	18.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put		45.00000	46	18.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call		1,185.00000	1,170	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put		200.00000	204	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call		249.00000	243	24.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put		2,264.00000	2,277	24.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call		124.00000	121	28.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put		4,139.00000	4,155	28.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call		72.00000	70	31.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put		6,087.00000	6,104	31.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call		45.00000	44	34.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put		8,060.00000	8,078	34.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Call		3,639.00000	3,620	23.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Put		4.00000	4	23.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Call		2,650.00000	2,632	19.92	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 13/12/2010 Currency Future	5.30	Put		16.00000	16	19.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Call		1,716.00000	1,697	18.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Put		81.00000	81	18.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Call		965.00000	951	18.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Put		330.00000	335	18.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Call		215.00000	210	25.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Put		2,580.00000	2,594	25.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Call		111.00000	108	29.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Put		4,476.00000	4,492	29.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Call		66.00000	64	32.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Put		6,431.00000	6,448	32.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Call		39.00000	38	34.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Put		8,404.00000	8,422	34.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Call		4,037.00000	4,018	25.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Put		2.00000	2	25.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Call		3,042.00000	3,024	20.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Put		8.00000	8	20.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Call		2,077.00000	2,058	18.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Put		42.00000	42	18.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Call		1,222.00000	1,204	17.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Put		188.00000	188	17.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Call		254.00000	248	24.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Put		2,219.00000	2,233	24.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Call		125.00000	123	28.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Put		4,091.00000	4,107	28.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Call		73.00000	71	31.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Put		6,038.00000	6,055	31.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Call		46.00000	44	34.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Put		8,011.00000	8,029	34.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Call		4,087.00000	4,068	25.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Put		2.00000	2	25.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Call		3,092.00000	3,073	21.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Put		7.00000	7	21.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Call		2,124.00000	2,105	18.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Put		39.00000	39	18.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Call		1,261.00000	1,242	17.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Put		176.00000	176	17.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Call		259.00000	253	24.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Put		2,174.00000	2,187	24.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Call		127.00000	125	28.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Put		4,042.00000	4,059	28.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Call		74.00000	72	31.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Put		5,989.00000	6,006	31.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Call		46.00000	45	34.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Put		7,961.00000	7,979	34.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future			12.16160	12.14460		16.26	60,808.00	5	38,207.00
£ / R On 14/12/2009 Currency Future	12.15	Call		324.00000	315	16.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		329.00000	303	16.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		434.00000	430	16.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		240.00000	219	16.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		564.00000	565	17.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		169.00000	153	17.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		530.00000	530	16.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		185.00000	168	16.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		635.00000	638	17.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		140.00000	127	17.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		465.00000	462	16.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		220.00000	201	16.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		405.00000	400	16.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		260.00000	238	16.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		284.00000	275	16.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		390.00000	364	16.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		267.00000	257	16.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		422.00000	396	16.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		219.00000	210	17.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		525.00000	499	17.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		234.00000	225	17.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		490.00000	463	17.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		250.00000	240	17.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		455.00000	429	17.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		181.00000	172	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		636.00000	610	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		169.00000	161	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		675.00000	649	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		131.00000	124	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		836.00000	812	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		159.00000	150	18.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		714.00000	689	18.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		149.00000	141	18.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		754.00000	729	18.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		123.00000	116	19.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		878.00000	854	19.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		108.00000	102	19.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		964.00000	940	19.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		115.00000	109	19.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		921.00000	897	19.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		102.00000	96	19.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		1,007.00000	984	19.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		90.00000	84	20.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.15	Put			1,095.00000	1,073	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			75.00000	70	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			1,230.00000	1,209	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			56.00000	52	21.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,461.00000	1,441	21.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			53.00000	50	21.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,508.00000	1,488	21.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			50.00000	47	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,555.00000	1,535	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			53.00000	50	21.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,508.00000	1,488	21.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			47.00000	44	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,603.00000	1,583	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			45.00000	42	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,650.00000	1,630	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			38.00000	36	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,794.00000	1,774	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			40.00000	38	22.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,746.00000	1,726	22.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			67.00000	62	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,322.00000	1,301	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			85.00000	79	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,140.00000	1,118	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			63.00000	59	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,368.00000	1,347	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			50.00000	47	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,555.00000	1,535	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			42.00000	40	22.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,698.00000	1,678	22.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			40.00000	38	22.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,746.00000	1,726	22.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			45.00000	42	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,650.00000	1,630	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			59.00000	56	21.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,415.00000	1,394	21.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			67.00000	62	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,322.00000	1,301	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			71.00000	66	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,276.00000	1,255	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			85.00000	79	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,140.00000	1,118	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			90.00000	84	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			1,095.00000	1,073	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			96.00000	90	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			1,051.00000	1,028	19.93	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	13.70	Call			47.00000	44	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,603.00000	1,583	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			63.00000	59	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,368.00000	1,347	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			96.00000	90	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			1,051.00000	1,028	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			53.00000	50	21.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,508.00000	1,488	21.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			26.00000	24	24.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			2,181.00000	2,162	24.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			34.00000	32	23.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,890.00000	1,871	23.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			33.00000	31	23.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,938.00000	1,919	23.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			33.00000	31	23.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,938.00000	1,919	23.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			31.00000	29	23.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,986.00000	1,968	23.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			27.00000	25	24.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			2,132.00000	2,114	24.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			23.00000	21	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			2,328.00000	2,309	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			25.00000	23	24.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,230.00000	2,211	24.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			24.00000	22	24.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,279.00000	2,260	24.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			22.00000	20	25.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			2,377.00000	2,358	25.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			16.00000	14	26.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,771.00000	2,753	26.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			16.00000	15	26.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,722.00000	2,703	26.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			20.00000	18	25.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,475.00000	2,457	25.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			18.00000	17	26.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,574.00000	2,555	26.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			17.00000	15	26.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,673.00000	2,654	26.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			15.00000	13	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,870.00000	2,852	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			14.00000	12	27.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,969.00000	2,951	27.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			13.00000	11	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			3,068.00000	3,050	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			10.00000	9	29.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.60	Put		3,466.00000	3,447	29.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		31.00000	29	23.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,986.00000	1,968	23.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		28.00000	27	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		2,084.00000	2,065	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		38.00000	36	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,794.00000	1,774	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		20.00000	18	25.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		2,475.00000	2,457	25.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		30.00000	28	23.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		2,035.00000	2,016	23.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		21.00000	19	25.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		2,426.00000	2,408	25.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		19.00000	18	25.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		2,525.00000	2,506	25.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		18.00000	16	26.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		2,623.00000	2,605	26.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		13.00000	12	27.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		3,019.00000	3,000	27.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		40.00000	38	22.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,746.00000	1,726	22.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		36.00000	34	23.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,842.00000	1,822	23.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		30.00000	28	23.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		2,035.00000	2,016	23.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		21.00000	19	25.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		2,426.00000	2,408	25.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		15.00000	14	26.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		2,821.00000	2,802	26.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		19.00000	18	25.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		2,525.00000	2,506	25.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		14.00000	13	27.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,920.00000	2,901	27.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		24.00000	22	24.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		2,279.00000	2,260	24.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		16.00000	14	26.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		2,771.00000	2,753	26.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		25.00000	23	24.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		2,230.00000	2,211	24.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		3,846.00000	3,863	34.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		2.00000	1	34.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		2,355.00000	2,370	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		11.00000	9	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		912.00000	923	17.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		68.00000	62	17.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.80	Call			140.00000	132	18.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			795.00000	770	18.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			9.00000	8	30.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			3,664.00000	3,646	30.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			3.00000	3	34.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			5,159.00000	5,141	34.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			1.00000	1	38.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			6,657.00000	6,640	38.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			1.00000	1	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			8,156.00000	8,139	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			4,295.00000	4,312	35.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			1.00000	0	35.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			2,800.00000	2,816	29.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			6.00000	5	29.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			1,329.00000	1,342	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			35.00000	31	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			12.00000	10	28.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			3,217.00000	3,199	28.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			4.00000	4	33.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			4,710.00000	4,692	33.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			2.00000	1	36.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			6,207.00000	6,190	36.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			1.00000	1	41.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			7,706.00000	7,689	41.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			4,545.00000	4,562	35.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	35.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,049.00000	3,065	30.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			4.00000	3	30.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			1,572.00000	1,585	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			27.00000	23	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			349.00000	342	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			305.00000	280	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			5.00000	4	32.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			4,461.00000	4,443	32.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			2.00000	2	36.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			5,957.00000	5,940	36.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	1	40.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			7,457.00000	7,439	40.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			123.00000	116	19.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			878.00000	854	19.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			80.00000	75	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			1,185.00000	1,163	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			34.00000	32	23.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,890.00000	1,871	23.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			71.00000	66	20.90	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	13.35	Put			1,276.00000	1,255	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			31.00000	29	23.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,986.00000	1,968	23.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			36.00000	34	23.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,842.00000	1,822	23.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			59.00000	56	21.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,415.00000	1,394	21.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			2,061.00000	2,075	25.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			17.00000	14	25.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			1,090.00000	1,103	18.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			45.00000	41	18.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			4.00000	3	33.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			4,959.00000	4,941	33.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			1.00000	1	39.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			6,957.00000	6,940	39.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			0.00000	0	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			8,956.00000	8,939	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			2,949.00000	2,965	30.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			4.00000	4	30.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			1,963.00000	1,977	24.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			19.00000	15	24.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			999.00000	1,011	18.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			54.00000	49	18.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			303.00000	294	16.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			359.00000	333	16.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			3.00000	3	33.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			5,059.00000	5,041	33.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	1	39.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			7,057.00000	7,039	39.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			0.00000	0	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			9,056.00000	9,039	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			1,816.00000	1,829	23.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			21.00000	18	23.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			870.00000	880	17.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			76.00000	69	17.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			3.00000	2	34.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			5,208.00000	5,191	34.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			1.00000	1	40.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			7,207.00000	7,189	40.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			0.00000	0	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			9,206.00000	9,189	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			2,850.00000	2,866	29.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			5.00000	4	29.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			1,865.00000	1,879	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			21.00000	17	24.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.30	Call			12.00000	11	28.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			3,168.00000	3,149	28.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	1	39.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			7,157.00000	7,139	39.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			0.00000	0	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			9,156.00000	9,139	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			2,652.00000	2,667	28.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			7.00000	6	28.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			1,669.00000	1,682	22.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			25.00000	21	22.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			749.00000	756	17.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			104.00000	94	17.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call			206.00000	197	17.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put			561.00000	535	17.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			11.00000	9	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			3,366.00000	3,348	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			3.00000	2	34.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			5,358.00000	5,341	34.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	1	40.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			7,357.00000	7,339	40.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			0.00000	0	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			9,356.00000	9,339	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			2,503.00000	2,519	27.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			9.00000	7	27.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			1,523.00000	1,536	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			28.00000	25	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			10.00000	8	29.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			3,515.00000	3,497	29.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			3.00000	2	35.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			5,508.00000	5,490	35.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	1	40.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			7,507.00000	7,489	40.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			0.00000	0	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			9,506.00000	9,489	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			2,454.00000	2,469	27.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			9.00000	8	27.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			1,474.00000	1,488	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			30.00000	26	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			599.00000	601	17.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			154.00000	140	17.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			10.00000	8	29.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,565.00000	3,547	29.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			2.00000	2	35.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			5,558.00000	5,540	35.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			1.00000	1	41.14	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 14/12/2009 Currency Future	19.70	Put		7,556.00000	7,539	41.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call		0.00000	0	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put		9,556.00000	9,539	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call		2,405.00000	2,420	27.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put		10.00000	8	27.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call		1,426.00000	1,439	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put		31.00000	27	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call		9.00000	8	29.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put		3,615.00000	3,596	29.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call		2.00000	2	35.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put		5,608.00000	5,590	35.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call		1.00000	1	41.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put		7,606.00000	7,589	41.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call		0.00000	0	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put		9,606.00000	9,589	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call		2,306.00000	2,321	26.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put		12.00000	9	26.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call		497.00000	495	16.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put		202.00000	184	16.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call		9.00000	7	30.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put		3,714.00000	3,696	30.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call		2.00000	2	35.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put		5,708.00000	5,690	35.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call		0.00000	0	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put		9,706.00000	9,689	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call		1,378.00000	1,391	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put		33.00000	29	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call		2.00000	2	35.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put		5,658.00000	5,640	35.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call		1.00000	1	41.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put		7,656.00000	7,639	41.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call		0.00000	0	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put		9,656.00000	9,639	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call		2,602.00000	2,618	28.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put		8.00000	6	28.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call		1,620.00000	1,634	22.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put		26.00000	22	22.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		710.00000	716	17.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		115.00000	104	17.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		193.00000	184	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		598.00000	572	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		10.00000	9	29.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put		3,416.00000	3,397	29.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		3.00000	2	34.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		5,408.00000	5,391	34.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.55	Call			1.00000	1	40.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			7,407.00000	7,389	40.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			0.00000	0	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			9,406.00000	9,389	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			2,701.00000	2,717	28.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			6.00000	5	28.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			1,718.00000	1,731	23.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			23.00000	20	23.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			788.00000	797	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			94.00000	85	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			11.00000	10	28.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			3,316.00000	3,298	28.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			3.00000	2	34.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			5,308.00000	5,291	34.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			1.00000	1	40.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			7,307.00000	7,289	40.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			0.00000	0	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			9,306.00000	9,289	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			3,098.00000	3,115	30.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			4.00000	3	30.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			2,110.00000	2,124	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			16.00000	13	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,137.00000	1,151	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			43.00000	39	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			377.00000	370	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			282.00000	258	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			14.00000	13	27.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,920.00000	2,901	27.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			4.00000	3	33.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			4,909.00000	4,891	33.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			1.00000	1	39.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,907.00000	6,890	39.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			0.00000	0	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,906.00000	8,889	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,148.00000	3,164	31.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			3.00000	3	31.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,159.00000	2,173	26.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			14.00000	12	26.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,185.00000	1,198	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			41.00000	37	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			4.00000	3	33.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,859.00000	4,842	33.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			1.00000	1	38.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,857.00000	6,840	38.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			0.00000	0	42.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.00	Put			8,856.00000	8,839	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			2,999.00000	3,015	30.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			4.00000	3	30.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			2,013.00000	2,026	25.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			18.00000	15	25.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			1,043.00000	1,056	18.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			48.00000	44	18.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			13.00000	12	27.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			3,019.00000	3,000	27.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			4.00000	3	33.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			5,009.00000	4,991	33.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			1.00000	1	39.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			7,007.00000	6,989	39.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			0.00000	0	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			9,006.00000	8,989	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			2,899.00000	2,916	29.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			5.00000	4	29.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			1,914.00000	1,928	24.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			20.00000	16	24.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			955.00000	967	17.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			61.00000	55	17.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			13.00000	11	28.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			3,118.00000	3,099	28.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			3.00000	3	34.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			5,109.00000	5,091	34.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			1.00000	1	39.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			7,107.00000	7,089	39.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			0.00000	0	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			9,106.00000	9,089	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			2,751.00000	2,766	29.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			6.00000	5	29.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			1,767.00000	1,780	23.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			22.00000	19	23.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			829.00000	838	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put			84.00000	77	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call			11.00000	10	28.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put			3,267.00000	3,248	28.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call			3.00000	2	34.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put			5,258.00000	5,241	34.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call			1.00000	1	40.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put			7,257.00000	7,239	40.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call			0.00000	0	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put			9,256.00000	9,239	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call			2,553.00000	2,568	28.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put			8.00000	7	28.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.60	Call			672.00000	677	17.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			127.00000	115	17.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			3.00000	2	34.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			5,458.00000	5,440	34.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			0.00000	0	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			9,456.00000	9,439	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			2,257.00000	2,272	26.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			13.00000	10	26.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			1,281.00000	1,294	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put			36.00000	33	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			9.00000	7	30.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,764.00000	3,746	30.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			2.00000	2	35.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			5,758.00000	5,740	35.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			1.00000	1	41.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			7,756.00000	7,739	41.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			0.00000	0	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			9,756.00000	9,739	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			3,198.00000	3,214	31.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			3.00000	3	31.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			2,208.00000	2,223	26.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			13.00000	11	26.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			1,233.00000	1,246	19.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			38.00000	35	19.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			4.00000	3	33.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			4,809.00000	4,792	33.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			1.00000	1	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,807.00000	6,790	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			0.00000	0	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			8,806.00000	8,789	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			3,298.00000	3,314	31.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			3.00000	2	31.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			1.00000	1	38.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,707.00000	6,690	38.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			0.00000	0	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,706.00000	8,689	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			3,248.00000	3,264	31.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			3.00000	2	31.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			4.00000	3	33.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put			4,760.00000	4,742	33.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			1.00000	1	38.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			6,757.00000	6,740	38.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			0.00000	0	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			8,756.00000	8,739	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			3,447.00000	3,463	32.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	8.70	Put			2.00000	2	32.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			5.00000	4	32.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			4,560.00000	4,542	32.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			1.00000	1	37.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			6,557.00000	6,540	37.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			1.00000	1	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			8,556.00000	8,539	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			3,497.00000	3,513	32.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			2.00000	2	32.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call			5.00000	4	32.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put			4,511.00000	4,493	32.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call			2.00000	1	37.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put			6,507.00000	6,490	37.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call			1.00000	1	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put			8,506.00000	8,489	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call			3,547.00000	3,563	33.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put			2.00000	2	33.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call			2.00000	1	37.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put			6,457.00000	6,440	37.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call			1.00000	1	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put			8,456.00000	8,439	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call			3,597.00000	3,613	33.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put			2.00000	1	33.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call			6.00000	5	32.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put			4,411.00000	4,393	32.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call			2.00000	1	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put			6,407.00000	6,390	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call			1.00000	1	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put			8,406.00000	8,389	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call			3,796.00000	3,813	34.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put			2.00000	1	34.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call			6.00000	5	31.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put			4,212.00000	4,194	31.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call			1.00000	1	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put			8,206.00000	8,189	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call			7.00000	6	31.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put			4,162.00000	4,144	31.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call			2.00000	1	36.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put			6,157.00000	6,140	36.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Call			3,746.00000	3,763	34.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put			2.00000	1	34.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call			6.00000	5	32.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put			4,262.00000	4,244	32.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call			2.00000	1	36.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put			6,257.00000	6,240	36.97	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 14/12/2009 Currency Future	20.40	Call			1.00000	1	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put			8,256.00000	8,239	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call			3,896.00000	3,913	34.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put			1.00000	1	34.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call			7.00000	6	31.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put			4,112.00000	4,094	31.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call			2.00000	1	36.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put			6,107.00000	6,090	36.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call			1.00000	1	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put			8,106.00000	8,089	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Call			4,145.00000	4,162	35.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put			1.00000	0	35.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call			8.00000	7	30.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put			3,864.00000	3,845	30.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call			2.00000	2	35.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put			5,857.00000	5,840	35.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call			1.00000	1	42.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put			7,856.00000	7,839	42.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call			4,245.00000	4,262	35.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put			1.00000	0	35.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Call			3,696.00000	3,713	33.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Put			2.00000	1	33.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Call			6.00000	5	32.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Put			4,311.00000	4,293	32.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Call			2.00000	1	37.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Put			6,307.00000	6,290	37.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Call			1.00000	1	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Put			8,306.00000	8,289	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Call			3,946.00000	3,962	35.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Put			1.00000	1	35.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Call			7.00000	6	31.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Put			4,063.00000	4,044	31.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Call			2.00000	1	36.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Put			6,057.00000	6,040	36.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Call			1.00000	1	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Put			8,056.00000	8,039	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Call			4,195.00000	4,212	35.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Put			1.00000	0	35.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Call			8.00000	7	30.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Put			3,814.00000	3,795	30.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Call			2.00000	2	35.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Put			5,807.00000	5,790	35.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Call			1.00000	1	41.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Put			7,806.00000	7,789	41.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Call			4,495.00000	4,512	35.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	7.65	Put			0.00000	0	35.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Call			4,345.00000	4,362	35.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Put			0.00000	0	35.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Call			3,347.00000	3,364	32.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Put			3.00000	2	32.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Call			4,395.00000	4,412	35.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Put			0.00000	0	35.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Call			3,397.00000	3,413	32.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Put			3.00000	2	32.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Call			0.00000	4,012	35.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Put			0.00000	1	35.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	6	31.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Put			0.00000	3,995	31.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Call			0.00000	1	36.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Put			0.00000	5,990	36.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Call			0.00000	1	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Put			0.00000	7,989	42.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.36600		12.34900		16.60	12,366.00	1	1,023.00
£ / R On 15/03/2010 Currency Future	12.35	Call			539.00000	527	16.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put			540.00000	511	16.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call			634.00000	624	16.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			435.00000	408	16.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			741.00000	734	16.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			342.00000	318	16.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			713.00000	705	16.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			364.00000	339	16.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			799.00000	793	16.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			300.00000	277	16.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call			659.00000	650	16.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put			410.00000	384	16.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call			609.00000	599	16.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put			460.00000	433	16.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			501.00000	488	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			602.00000	572	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			482.00000	470	16.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			633.00000	604	16.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			432.00000	419	17.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			733.00000	703	17.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			448.00000	436	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			699.00000	670	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			465.00000	453	17.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			666.00000	637	17.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			387.00000	375	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			838.00000	809	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			374.00000	361	17.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.85	Put		875.00000	845	17.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		324.00000	311	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		1,025.00000	995	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		360.00000	348	18.01	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		911.00000	882	18.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		348.00000	335	18.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		949.00000	919	18.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		313.00000	300	18.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		1,064.00000	1,034	18.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		291.00000	279	18.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		1,142.00000	1,113	18.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		302.00000	289	18.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		1,103.00000	1,073	18.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		281.00000	269	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		1,182.00000	1,153	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		263.00000	251	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		1,264.00000	1,235	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		230.00000	218	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		1,431.00000	1,402	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		201.00000	191	20.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		1,602.00000	1,575	20.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		195.00000	185	20.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,646.00000	1,619	20.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		189.00000	179	20.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,690.00000	1,663	20.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		183.00000	173	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,734.00000	1,707	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		172.00000	162	20.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		1,823.00000	1,796	20.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		157.00000	148	21.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		1,958.00000	1,932	21.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		162.00000	153	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		1,913.00000	1,887	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		1,401.00000	1,408	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		102.00000	92	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		3,218.00000	3,233	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		19.00000	17	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		215.00000	204	19.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		1,516.00000	1,488	19.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		254.00000	242	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		1,305.00000	1,276	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		107.00000	101	22.20	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		2,458.00000	2,435	22.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		237.00000	226	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		1,388.00000	1,360	19.55	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	14.05	Call			167.00000	157	20.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,868.00000	1,841	20.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			178.00000	168	20.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,779.00000	1,752	20.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			222.00000	211	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			1,473.00000	1,445	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			245.00000	234	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			1,346.00000	1,318	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			272.00000	260	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			1,223.00000	1,194	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			208.00000	197	20.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,559.00000	1,531	20.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			2,875.00000	2,890	23.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			26.00000	24	23.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			1,906.00000	1,919	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			57.00000	53	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			1,029.00000	1,028	15.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			180.00000	162	15.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			125.00000	117	21.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			2,276.00000	2,251	21.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			59.00000	56	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			3,210.00000	3,190	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			30.00000	29	24.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			4,181.00000	4,163	24.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			21.00000	20	27.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			5,172.00000	5,154	27.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			2,777.00000	2,792	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			28.00000	26	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			1,812.00000	1,824	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			63.00000	58	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			960.00000	957	15.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			211.00000	191	15.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			115.00000	109	22.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			2,366.00000	2,343	22.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			55.00000	52	23.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			3,306.00000	3,286	23.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			29.00000	28	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			4,280.00000	4,262	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			21.00000	19	27.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			5,272.00000	5,253	27.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			2,679.00000	2,694	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			30.00000	28	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			1,719.00000	1,730	18.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			70.00000	64	18.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			893.00000	889	15.93	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 15/03/2010 Currency Future	11.70	Put		244.00000	223	15.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		417.00000	404	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		768.00000	738	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		51.00000	49	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		3,402.00000	3,383	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		28.00000	27	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		4,379.00000	4,361	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		20.00000	19	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		5,371.00000	5,353	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		2,581.00000	2,596	21.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		32.00000	30	21.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		1,627.00000	1,637	17.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		78.00000	71	17.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		830.00000	824	16.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		281.00000	258	16.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		99.00000	93	22.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		2,550.00000	2,527	22.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		47.00000	45	23.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		3,498.00000	3,479	23.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		27.00000	26	25.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		4,478.00000	4,460	25.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		19.00000	18	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		5,470.00000	5,452	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		2,435.00000	2,449	21.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		36.00000	33	21.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		1,491.00000	1,499	17.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		92.00000	83	17.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		89.00000	84	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		2,690.00000	2,668	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		43.00000	41	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		3,644.00000	3,625	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		25.00000	24	25.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		4,626.00000	4,608	25.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		19.00000	17	28.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		5,620.00000	5,601	28.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		2,532.00000	2,547	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		33.00000	31	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		1,582.00000	1,591	17.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		83.00000	75	17.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		96.00000	90	22.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		2,597.00000	2,574	22.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		46.00000	44	23.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		3,547.00000	3,528	23.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		26.00000	25	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		4,527.00000	4,509	25.55	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	17.85	Call			19.00000	18	27.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			5,520.00000	5,502	27.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			2,826.00000	2,841	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			27.00000	25	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			1,859.00000	1,871	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			60.00000	55	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			994.00000	992	15.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			195.00000	176	15.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			120.00000	113	22.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			2,321.00000	2,297	22.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			57.00000	54	23.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			3,258.00000	3,238	23.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			30.00000	29	24.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			4,231.00000	4,213	24.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			21.00000	20	27.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			5,222.00000	5,204	27.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			2,630.00000	2,645	22.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			31.00000	29	22.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			1,673.00000	1,684	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			74.00000	68	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			861.00000	856	15.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			262.00000	240	15.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			402.00000	389	17.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			803.00000	773	17.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			103.00000	97	22.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			2,504.00000	2,481	22.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			49.00000	47	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			3,450.00000	3,431	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			27.00000	26	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			4,428.00000	4,410	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			20.00000	18	27.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			5,421.00000	5,402	27.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			2,728.00000	2,743	22.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			29.00000	27	22.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			1,766.00000	1,777	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			67.00000	61	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			926.00000	923	15.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			227.00000	207	15.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			111.00000	104	22.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			2,412.00000	2,388	22.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			53.00000	50	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			3,354.00000	3,334	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			28.00000	27	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			4,329.00000	4,311	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			20.00000	19	27.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.65	Put		5,321.00000	5,303	27.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		2,484.00000	2,498	21.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put		35.00000	32	21.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		1,536.00000	1,545	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		87.00000	79	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		770.00000	763	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		321.00000	297	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		92.00000	87	22.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		2,643.00000	2,621	22.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		44.00000	42	23.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		3,595.00000	3,576	23.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		26.00000	25	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		4,577.00000	4,559	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		19.00000	18	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		5,570.00000	5,552	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		208.00000	197	20.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,559.00000	1,531	20.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call		3,071.00000	3,086	24.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		22.00000	20	24.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call		2,096.00000	2,110	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put		47.00000	44	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call		1,182.00000	1,184	15.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put		133.00000	118	15.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call		561.00000	550	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		512.00000	484	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		144.00000	135	21.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		2,095.00000	2,069	21.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		68.00000	65	23.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		3,019.00000	2,999	23.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		33.00000	32	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		3,984.00000	3,966	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		23.00000	21	26.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		4,974.00000	4,955	26.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		12.00000	11	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		6,963.00000	6,945	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		4.00000	4	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		8,955.00000	8,938	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		2,924.00000	2,939	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		25.00000	23	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		1,953.00000	1,966	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		54.00000	50	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		1,065.00000	1,065	15.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		166.00000	149	15.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		61.00000	58	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		3,162.00000	3,142	23.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.45	Call			21.00000	20	26.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			5,122.00000	5,104	26.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			11.00000	10	30.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			7,112.00000	7,094	30.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			4.00000	3	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			9,105.00000	9,087	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			11.00000	10	30.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			7,212.00000	7,194	30.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			4.00000	3	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			9,205.00000	9,187	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			11.00000	10	30.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			7,262.00000	7,244	30.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			3.00000	3	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			9,254.00000	9,237	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			10.00000	9	31.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			7,411.00000	7,393	31.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			3.00000	3	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			9,404.00000	9,387	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			10.00000	9	31.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			7,511.00000	7,493	31.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			3.00000	3	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			9,504.00000	9,487	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			10.00000	9	31.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			7,561.00000	7,543	31.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			3.00000	2	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			9,554.00000	9,536	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			9.00000	8	31.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			7,610.00000	7,592	31.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			3.00000	2	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			9,604.00000	9,586	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			2,338.00000	2,352	20.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			39.00000	36	20.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			686.00000	677	16.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			387.00000	361	16.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			40.00000	38	24.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,741.00000	3,722	24.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			18.00000	17	28.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,719.00000	5,701	28.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			9.00000	8	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			7,710.00000	7,692	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			3.00000	2	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			9,704.00000	9,686	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			10.00000	9	31.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			7,461.00000	7,443	31.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			3.00000	3	32.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.80	Put			9,454.00000	9,437	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			10.00000	9	30.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			7,311.00000	7,293	30.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			3.00000	3	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			9,304.00000	9,287	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			2,973.00000	2,988	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			24.00000	22	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			2,000.00000	2,014	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			51.00000	48	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			1,102.00000	1,102	15.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			153.00000	136	15.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			519.00000	507	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			570.00000	541	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			63.00000	60	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			3,114.00000	3,094	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			22.00000	21	26.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			5,073.00000	5,055	26.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			11.00000	10	30.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			7,062.00000	7,044	30.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			4.00000	3	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			9,055.00000	9,037	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			3,120.00000	3,135	24.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			21.00000	19	24.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call			2,144.00000	2,158	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			45.00000	42	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call			1,225.00000	1,228	15.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			126.00000	112	15.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			585.00000	574	16.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			486.00000	458	16.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			71.00000	67	22.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			2,972.00000	2,951	22.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			23.00000	22	26.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			4,924.00000	4,906	26.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			12.00000	11	30.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put			6,913.00000	6,895	30.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call			4.00000	4	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put			8,905.00000	8,888	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call			3,169.00000	3,184	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put			20.00000	18	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call			2,192.00000	2,206	20.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put			43.00000	40	20.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call			1,269.00000	1,273	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put			120.00000	107	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call			74.00000	70	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put			2,925.00000	2,904	22.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.20	Call			23.00000	22	26.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put			4,874.00000	4,856	26.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call			12.00000	11	30.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put			6,863.00000	6,845	30.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call			5.00000	4	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put			8,856.00000	8,838	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call			3,022.00000	3,037	24.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put			23.00000	21	24.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call			2,048.00000	2,061	19.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put			49.00000	45	19.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call			1,139.00000	1,141	15.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put			140.00000	125	15.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call			66.00000	62	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put			3,067.00000	3,046	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call			22.00000	21	26.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			5,023.00000	5,005	26.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			12.00000	10	30.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			7,013.00000	6,994	30.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			4.00000	4	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			9,005.00000	8,988	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			11.00000	10	30.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			7,162.00000	7,144	30.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			4.00000	3	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			9,155.00000	9,137	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			2,289.00000	2,303	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put			40.00000	37	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call			1,357.00000	1,362	16.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put			108.00000	96	16.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			38.00000	37	24.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put			3,789.00000	3,771	24.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call			18.00000	17	28.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			5,769.00000	5,751	28.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			9.00000	8	31.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			7,760.00000	7,742	31.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			2.00000	2	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			9,753.00000	9,736	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			2,241.00000	2,255	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			42.00000	39	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			1,312.00000	1,317	16.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			113.00000	101	16.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			37.00000	36	24.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			3,838.00000	3,820	24.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			18.00000	16	28.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			5,819.00000	5,800	28.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			9.00000	8	31.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	20.15	Put			7,810.00000	7,792	31.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			2.00000	2	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			9,803.00000	9,786	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			2,386.00000	2,401	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			37.00000	35	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			1,446.00000	1,453	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			97.00000	87	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			335.00000	323	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put			986.00000	957	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call			41.00000	40	23.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put			3,692.00000	3,674	23.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call			18.00000	17	28.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put			5,669.00000	5,651	28.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call			9.00000	8	31.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put			7,660.00000	7,642	31.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call			3.00000	2	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put			9,654.00000	9,636	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call			3,316.00000	3,331	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put			17.00000	15	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call			82.00000	78	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put			2,783.00000	2,762	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call			25.00000	23	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put			4,726.00000	4,707	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call			13.00000	12	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put			6,714.00000	6,696	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call			5.00000	5	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			8,706.00000	8,689	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			76.00000	72	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put			2,877.00000	2,856	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			24.00000	22	26.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			4,825.00000	4,806	26.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call			12.00000	11	30.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			6,813.00000	6,795	30.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			5.00000	4	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			8,806.00000	8,788	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			3,267.00000	3,282	24.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			18.00000	16	24.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			79.00000	75	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			2,830.00000	2,809	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			24.00000	23	26.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			4,775.00000	4,757	26.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call			13.00000	11	30.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			6,764.00000	6,745	30.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			5.00000	4	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			8,756.00000	8,738	32.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	8.95	Call			3,414.00000	3,430	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			15.00000	14	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			13.00000	12	29.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			6,614.00000	6,596	29.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			5.00000	5	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			8,606.00000	8,589	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			3,513.00000	3,528	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			14.00000	12	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			14.00000	13	29.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			6,515.00000	6,497	29.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			6.00000	5	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			8,507.00000	8,489	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			3,463.00000	3,479	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			14.00000	13	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			14.00000	12	29.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			6,565.00000	6,546	29.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			6.00000	5	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			8,557.00000	8,539	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			3,562.00000	3,578	25.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			13.00000	12	25.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			14.00000	13	29.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			6,465.00000	6,447	29.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call			6.00000	5	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put			8,457.00000	8,439	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call			3,809.00000	3,825	26.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put			10.00000	9	26.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call			16.00000	14	29.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put			6,217.00000	6,198	29.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call			7.00000	6	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put			8,208.00000	8,190	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call			3,858.00000	3,874	26.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put			9.00000	8	26.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call			16.00000	14	29.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put			6,167.00000	6,148	29.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call			8.00000	7	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put			8,159.00000	8,141	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call			3,760.00000	3,775	26.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put			11.00000	9	26.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call			15.00000	14	29.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put			6,266.00000	6,248	29.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call			7.00000	6	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put			8,258.00000	8,240	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call			3,908.00000	3,924	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put			9.00000	8	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call			129.00000	122	21.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.45	Put			2,230.00000	2,206	21.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call			31.00000	30	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put			4,132.00000	4,114	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call			16.00000	15	29.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put			6,117.00000	6,099	29.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call			8.00000	7	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put			8,109.00000	8,091	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call			4,155.00000	4,171	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put			6.00000	5	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call			152.00000	144	21.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put			2,003.00000	1,978	21.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call			36.00000	35	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put			3,887.00000	3,869	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call			17.00000	16	28.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put			5,868.00000	5,850	28.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call			9.00000	8	31.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put			7,860.00000	7,842	31.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call			4,204.00000	4,221	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put			5.00000	5	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Call			3,710.00000	3,726	26.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Put			11.00000	10	26.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Call			15.00000	14	29.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Put			6,316.00000	6,298	29.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Call			7.00000	6	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Put			8,308.00000	8,290	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Call			4,303.00000	4,320	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Put			4.00000	4	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Call			4,502.00000	4,518	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Put			3.00000	2	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Call			4,353.00000	4,369	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Put			4.00000	3	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Call			3,365.00000	3,381	25.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Put			16.00000	15	25.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Call			4,402.00000	4,419	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Put			3.00000	3	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Call			0.00000	4,023	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Put			0.00000	7	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Call			0.00000	131	21.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Put			0.00000	2,115	21.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	31	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Put			0.00000	4,015	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Call			0.00000	15	28.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Put			0.00000	5,999	28.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Call			0.00000	7	32.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Put			0.00000	7,991	32.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future			12.56910	12.55290		16.76	0.00	0	519.00
£ / R On 14/06/2010 Currency Future	12.55	Call		704.00000	687	16.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		701.00000	668	16.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		792.00000	776	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		589.00000	557	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		889.00000	876	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		487.00000	457	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call		864.00000	850	16.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put		511.00000	481	16.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		942.00000	930	16.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		439.00000	411	16.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		815.00000	800	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		563.00000	531	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		747.00000	731	16.62	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put		644.00000	611	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		667.00000	649	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		764.00000	730	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		632.00000	614	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		829.00000	795	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		598.00000	581	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		895.00000	862	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		649.00000	631	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		796.00000	762	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		769.00000	753	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		616.00000	584	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		615.00000	597	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		862.00000	828	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		649.00000	631	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		796.00000	762	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		552.00000	535	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		999.00000	965	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		538.00000	520	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		1,035.00000	1,001	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		484.00000	467	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		1,181.00000	1,148	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		524.00000	506	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		1,071.00000	1,037	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		448.00000	431	18.61	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put		1,296.00000	1,262	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		279.00000	266	20.78	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put		2,126.00000	2,097	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		60.00000	56	24.42	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put		5,007.00000	4,987	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		510.00000	493	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		1,107.00000	1,074	18.06	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	13.30	Call			472.00000	455	18.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			1,219.00000	1,186	18.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			460.00000	443	18.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			1,257.00000	1,224	18.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			437.00000	420	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			1,334.00000	1,301	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			416.00000	399	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			1,413.00000	1,380	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			377.00000	361	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,574.00000	1,542	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			335.00000	320	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,782.00000	1,751	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			327.00000	312	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,824.00000	1,793	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			312.00000	298	20.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,909.00000	1,879	20.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			305.00000	291	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,952.00000	1,922	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			286.00000	272	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			2,083.00000	2,053	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			292.00000	278	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			2,039.00000	2,009	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			359.00000	344	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,656.00000	1,625	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			406.00000	389	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,453.00000	1,420	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			386.00000	370	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,533.00000	1,501	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			396.00000	380	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,493.00000	1,460	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			351.00000	335	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,698.00000	1,666	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			320.00000	305	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,867.00000	1,836	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			299.00000	284	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,996.00000	1,965	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			343.00000	327	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,740.00000	1,708	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			368.00000	352	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,615.00000	1,583	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			343.00000	327	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,740.00000	1,708	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			351.00000	335	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,698.00000	1,666	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			386.00000	370	19.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.70	Put		1,533.00000	1,501	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		426.00000	410	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		1,373.00000	1,341	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		255.00000	243	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		2,303.00000	2,274	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		178.00000	168	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,975.00000	2,948	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		116.00000	107	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,913.00000	3,888	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		66.00000	61	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		4,863.00000	4,842	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		36.00000	34	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		5,833.00000	5,815	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		182.00000	172	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,930.00000	2,903	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		118.00000	110	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,865.00000	3,841	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		68.00000	63	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		4,815.00000	4,794	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		37.00000	35	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		5,784.00000	5,766	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		3,976.00000	3,989	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		23.00000	20	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		2,507.00000	2,521	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		54.00000	51	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		1,212.00000	1,206	15.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		259.00000	236	15.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		128.00000	119	23.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		3,675.00000	3,650	23.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		56.00000	53	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		5,104.00000	5,084	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		27.00000	25	25.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		6,574.00000	6,556	25.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		19.00000	17	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		8,066.00000	8,048	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		4,414.00000	4,429	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		11.00000	10	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		2,946.00000	2,960	20.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		43.00000	41	20.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		1,556.00000	1,560	15.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		153.00000	141	15.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		156.00000	146	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		3,253.00000	3,227	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		74.00000	69	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		4,671.00000	4,650	24.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.65	Call			31.00000	29	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			6,128.00000	6,110	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			21.00000	19	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			7,618.00000	7,600	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			4,660.00000	4,675	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			7.00000	6	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			3,191.00000	3,204	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			38.00000	35	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			1,764.00000	1,773	16.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			111.00000	104	16.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			174.00000	164	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			3,021.00000	2,995	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			86.00000	80	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			4,434.00000	4,411	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			35.00000	33	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			5,882.00000	5,864	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			22.00000	21	26.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			7,369.00000	7,352	26.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			3,093.00000	3,106	20.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			40.00000	37	20.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			2,120.00000	2,133	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			67.00000	64	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			1,282.00000	1,278	15.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			229.00000	209	15.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			725.00000	709	16.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			672.00000	639	16.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			268.00000	254	21.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			2,215.00000	2,185	21.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			167.00000	156	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			3,114.00000	3,087	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			109.00000	101	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			4,056.00000	4,032	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			2,216.00000	2,230	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			64.00000	61	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			1,358.00000	1,356	15.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			205.00000	187	15.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			113.00000	105	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,960.00000	3,936	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			64.00000	60	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,911.00000	4,890	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			3,239.00000	3,253	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			37.00000	34	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			2,265.00000	2,278	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			62.00000	59	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			1,397.00000	1,396	15.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.35	Put			194.00000	177	15.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			58.00000	54	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			5,055.00000	5,035	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			237.00000	225	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			2,434.00000	2,406	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			149.00000	139	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			3,346.00000	3,320	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			95.00000	88	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			4,292.00000	4,269	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			51.00000	48	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			5,249.00000	5,229	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			210.00000	198	21.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,657.00000	2,629	21.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			134.00000	125	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			3,581.00000	3,556	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			81.00000	76	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			4,528.00000	4,507	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			44.00000	42	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			5,491.00000	5,473	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			2,849.00000	2,862	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			46.00000	43	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			1,894.00000	1,905	16.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			91.00000	86	16.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			1,116.00000	1,107	15.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			313.00000	288	15.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			187.00000	176	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,884.00000	2,857	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			120.00000	112	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,818.00000	3,793	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			70.00000	65	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			4,767.00000	4,746	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			38.00000	36	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			5,735.00000	5,717	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			2,702.00000	2,715	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			49.00000	46	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			1,026.00000	1,015	15.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			373.00000	346	15.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			582.00000	565	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			930.00000	896	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			2,653.00000	2,667	18.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			50.00000	48	18.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,722.00000	1,730	15.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			119.00000	110	15.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			997.00000	986	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			394.00000	367	15.93	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 14/06/2010 Currency Future	12.95	Call			567.00000	549	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			964.00000	930	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			170.00000	160	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			3,067.00000	3,041	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			111.00000	103	23.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			4,008.00000	3,984	23.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			62.00000	58	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			4,959.00000	4,939	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			33.00000	32	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			5,931.00000	5,913	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			2,556.00000	2,569	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			53.00000	50	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			1,638.00000	1,644	15.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			135.00000	125	15.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			163.00000	153	22.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			3,160.00000	3,134	22.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			107.00000	99	24.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			4,104.00000	4,080	24.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			31.00000	30	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			6,029.00000	6,011	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			2,459.00000	2,472	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			56.00000	53	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			100.00000	93	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			4,198.00000	4,174	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			55.00000	51	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			5,152.00000	5,132	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			2,751.00000	2,764	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			48.00000	45	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			1,807.00000	1,817	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			104.00000	97	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			1,055.00000	1,045	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			352.00000	326	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			2,897.00000	2,911	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			45.00000	42	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			1,938.00000	1,949	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			85.00000	80	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,147.00000	1,139	15.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			294.00000	270	15.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			191.00000	180	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,838.00000	2,811	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			123.00000	114	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,770.00000	3,745	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			72.00000	67	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			4,719.00000	4,698	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			39.00000	37	24.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.20	Put		5,686.00000	5,668	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		1,938.00000	1,949	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		85.00000	80	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,147.00000	1,139	15.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		294.00000	270	15.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		191.00000	180	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,838.00000	2,811	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		2,605.00000	2,618	18.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		52.00000	49	18.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		1,680.00000	1,687	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		127.00000	117	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		969.00000	958	16.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		416.00000	388	16.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		32.00000	31	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		5,980.00000	5,962	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		1,597.00000	1,602	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		144.00000	132	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		915.00000	902	16.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		463.00000	433	16.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		159.00000	149	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		3,206.00000	3,180	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		104.00000	96	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		4,151.00000	4,127	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		31.00000	30	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		6,078.00000	6,061	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		3,044.00000	3,058	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		41.00000	39	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		2,072.00000	2,085	16.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		69.00000	66	16.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		1,245.00000	1,240	15.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		242.00000	221	15.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		205.00000	194	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		2,702.00000	2,675	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		131.00000	122	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		3,628.00000	3,603	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		79.00000	73	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		4,576.00000	4,554	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		43.00000	40	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		5,540.00000	5,521	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call		24.00000	23	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put		7,021.00000	7,003	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call		11.00000	10	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		9,008.00000	8,991	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		1,982.00000	1,994	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		79.00000	75	16.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.65	Call		1,179.00000	1,172	15.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		276.00000	253	15.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		23.00000	22	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		7,121.00000	7,103	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		10.00000	9	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		9,107.00000	9,090	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		23.00000	21	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		7,220.00000	7,202	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		10.00000	9	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		9,207.00000	9,190	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		2,800.00000	2,813	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		47.00000	44	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		1,850.00000	1,861	16.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		98.00000	91	16.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		1,085.00000	1,076	15.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		332.00000	307	15.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		146.00000	136	22.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		3,393.00000	3,367	22.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		50.00000	47	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		5,297.00000	5,278	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		23.00000	21	26.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		7,270.00000	7,252	26.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		9.00000	8	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		9,256.00000	9,239	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		1,722.00000	1,730	15.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		119.00000	110	15.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		997.00000	986	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		394.00000	367	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		567.00000	549	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		964.00000	930	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		137.00000	127	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,534.00000	3,508	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		46.00000	43	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		5,443.00000	5,424	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		22.00000	20	26.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		7,419.00000	7,401	26.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		9.00000	8	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		9,406.00000	9,389	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		137.00000	127	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,534.00000	3,508	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		22.00000	20	26.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		7,469.00000	7,451	26.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		8.00000	7	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		9,455.00000	9,438	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		126.00000	117	23.47	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 14/06/2010 Currency Future	16.15	Put		3,723.00000	3,698	23.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		40.00000	38	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		5,637.00000	5,619	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call		8.00000	7	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put		9,605.00000	9,588	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call		2,410.00000	2,423	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put		57.00000	54	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call		1,515.00000	1,518	15.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put		162.00000	149	15.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		497.00000	480	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		1,144.00000	1,111	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call		21.00000	19	27.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put		7,668.00000	7,650	27.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call		7.00000	7	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put		9,654.00000	9,638	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		2,313.00000	2,326	17.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		60.00000	57	17.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		1,436.00000	1,436	15.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		183.00000	167	15.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		20.00000	19	27.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		7,767.00000	7,750	27.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		7.00000	6	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		9,754.00000	9,737	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		2,362.00000	2,375	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		59.00000	56	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		1,475.00000	1,477	15.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		172.00000	158	15.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		839.00000	825	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		537.00000	506	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		21.00000	19	27.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		7,718.00000	7,700	27.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		7.00000	6	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		9,704.00000	9,687	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		42.00000	39	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		5,589.00000	5,570	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		21.00000	20	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		7,568.00000	7,551	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		8.00000	7	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		9,555.00000	9,538	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		140.00000	130	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		3,487.00000	3,461	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		47.00000	44	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		5,394.00000	5,375	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		9.00000	8	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		9,356.00000	9,339	27.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.45	Call			3,142.00000	3,155	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put			39.00000	36	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call			2,168.00000	2,181	16.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put			65.00000	62	16.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call			1,320.00000	1,317	15.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			217.00000	198	15.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			25.00000	23	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			6,922.00000	6,904	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			11.00000	10	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			8,909.00000	8,891	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			25.00000	23	26.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			6,872.00000	6,854	26.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			12.00000	11	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put			8,859.00000	8,842	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call			2,995.00000	3,009	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put			42.00000	40	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call			2,027.00000	2,040	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put			74.00000	70	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			685.00000	668	16.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put			732.00000	699	16.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call			24.00000	22	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put			7,071.00000	7,053	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call			10.00000	10	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put			9,058.00000	9,040	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call			152.00000	142	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put			3,299.00000	3,273	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call			53.00000	50	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put			5,200.00000	5,181	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call			23.00000	22	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put			7,170.00000	7,153	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call			10.00000	9	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put			9,157.00000	9,140	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call			143.00000	133	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put			3,440.00000	3,414	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call			48.00000	46	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put			5,346.00000	5,326	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call			22.00000	21	26.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put			7,319.00000	7,302	26.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call			9.00000	8	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put			9,306.00000	9,289	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call			20.00000	19	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put			7,817.00000	7,800	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call			7.00000	6	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put			9,804.00000	9,787	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call			21.00000	20	27.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	20.05	Put			7,518.00000	7,501	27.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call			8.00000	7	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put			9,505.00000	9,488	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call			3,337.00000	3,351	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			34.00000	31	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			26.00000	24	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			6,723.00000	6,705	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			13.00000	12	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			8,710.00000	8,693	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call			25.00000	24	25.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put			6,822.00000	6,805	25.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call			12.00000	11	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put			8,809.00000	8,792	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call			3,288.00000	3,302	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put			35.00000	33	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call			26.00000	24	25.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			6,773.00000	6,755	25.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			12.00000	11	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			8,760.00000	8,742	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call			3,435.00000	3,448	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			32.00000	29	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			196.00000	184	21.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			2,793.00000	2,765	21.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			27.00000	25	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			6,624.00000	6,606	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			14.00000	13	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put			8,611.00000	8,593	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call			3,533.00000	3,547	22.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put			30.00000	27	22.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call			27.00000	26	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put			6,524.00000	6,507	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call			14.00000	13	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put			8,512.00000	8,494	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call			3,484.00000	3,497	22.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			31.00000	28	22.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call			200.00000	189	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			2,748.00000	2,720	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			77.00000	71	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			4,624.00000	4,602	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			14.00000	13	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			8,561.00000	8,544	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			3,582.00000	3,596	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			29.00000	27	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			28.00000	26	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			6,475.00000	6,457	25.47	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 14/06/2010 Currency Future	21.00	Call		15.00000	14	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put		8,462.00000	8,445	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call		3,828.00000	3,841	23.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put		25.00000	22	23.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call		30.00000	28	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put		6,227.00000	6,209	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call		17.00000	16	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put		8,214.00000	8,197	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call		3,877.00000	3,891	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put		24.00000	22	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call		243.00000	231	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put		2,390.00000	2,362	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call		98.00000	90	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put		4,245.00000	4,221	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call		30.00000	29	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put		6,177.00000	6,160	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call		18.00000	16	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put		8,165.00000	8,147	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call		3,779.00000	3,792	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put		26.00000	23	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call		232.00000	219	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put		2,479.00000	2,450	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call		92.00000	85	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put		4,339.00000	4,316	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call		29.00000	28	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put		6,276.00000	6,259	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call		17.00000	15	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put		8,264.00000	8,246	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call		4,170.00000	4,184	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put		17.00000	15	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call		20.00000	18	27.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put		7,867.00000	7,849	27.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call		4,219.00000	4,233	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Put		16.00000	14	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call		3,926.00000	3,940	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Put		24.00000	21	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call		249.00000	237	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put		2,346.00000	2,317	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call		18.00000	17	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put		8,115.00000	8,098	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Call		3,730.00000	3,743	23.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Put		27.00000	24	23.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Call		226.00000	214	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Put		2,523.00000	2,495	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Call		89.00000	83	24.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.85	Put		4,386.00000	4,364	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Call		29.00000	27	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Put		6,326.00000	6,308	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Call		16.00000	15	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Put		8,313.00000	8,296	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Call		4,316.00000	4,331	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Put		13.00000	12	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Call		4,512.00000	4,527	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Put		9.00000	8	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Call		4,365.00000	4,380	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Put		12.00000	11	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Call		3,386.00000	3,399	22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Put		33.00000	30	22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Call		0.00000	4,039	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Put		0.00000	19	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Call		0.00000	249	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Put		0.00000	2,230	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Call		0.00000	18	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Put		0.00000	7,999	27.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.08450	11.05270		15.79	15,230,103.00	1,374	36,050.00
€ / R On 14/12/2009 Currency Future	11.05	Call		280.00000	291	15.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		277.00000	256	15.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		331.00000	344	15.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		229.00000	210	15.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		305.00000	317	15.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		252.00000	232	15.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		260.00000	266	15.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		307.00000	282	15.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		224.00000	228	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		371.00000	343	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		193.00000	195	16.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		440.00000	411	16.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		179.00000	180	16.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		476.00000	446	16.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		241.00000	246	15.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		339.00000	312	15.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		208.00000	211	16.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		405.00000	376	16.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		53.00000	50	20.22	0.00	0	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,200.00000	1,166	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		2.00000	2	26.82	0.00	0	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,549.00000	3,517	26.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		166.00000	167	17.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		513.00000	482	17.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.50	Call			36.00000	34	21.42	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,484.00000	1,449	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			143.00000	143	17.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			590.00000	558	17.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			106.00000	105	18.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			754.00000	721	18.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			123.00000	122	17.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			670.00000	638	17.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			99.00000	97	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			796.00000	763	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			92.00000	90	18.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			839.00000	806	18.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			114.00000	113	18.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			712.00000	679	18.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			80.00000	78	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			927.00000	893	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			154.00000	154	17.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			551.00000	520	17.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			86.00000	84	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			883.00000	849	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			133.00000	132	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			630.00000	598	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			69.00000	67	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			1,017.00000	983	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			65.00000	62	19.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			1,062.00000	1,028	19.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			61.00000	58	19.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			1,108.00000	1,074	19.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			74.00000	72	19.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			972.00000	938	19.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			57.00000	54	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,154.00000	1,120	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			50.00000	47	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,247.00000	1,213	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			34.00000	32	21.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,531.00000	1,497	21.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			39.00000	36	21.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,436.00000	1,401	21.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			41.00000	38	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,388.00000	1,354	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			30.00000	28	22.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,628.00000	1,593	22.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			29.00000	26	22.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,676.00000	1,642	22.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			27.00000	25	22.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.75	Put		1,724.00000	1,690	22.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		26.00000	23	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,773.00000	1,739	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		21.00000	18	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,968.00000	1,934	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		16.00000	14	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		2,163.00000	2,130	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		11.00000	10	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,359.00000	2,326	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		13.00000	12	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,261.00000	2,228	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		12.00000	11	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,310.00000	2,277	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		12.00000	11	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,310.00000	2,277	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		8.00000	7	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,605.00000	2,573	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		7.00000	7	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,655.00000	2,622	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		9.00000	8	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,556.00000	2,523	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		9.00000	8	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,506.00000	2,474	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		10.00000	9	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,457.00000	2,424	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		9.00000	8	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,506.00000	2,474	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		11.00000	10	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,408.00000	2,375	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		6.00000	5	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,803.00000	2,771	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		14.00000	13	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		2,212.00000	2,179	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		1.00000	1	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,799.00000	3,767	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		7.00000	6	25.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,704.00000	2,672	25.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		5.00000	5	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,902.00000	2,870	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		4.00000	4	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		3,002.00000	2,969	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		4.00000	3	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		3,101.00000	3,069	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		3.00000	3	26.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		3,201.00000	3,168	26.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.30	Call			13.00000	12	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,261.00000	2,228	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			11.00000	10	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,359.00000	2,326	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			6.00000	6	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,754.00000	2,721	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			5.00000	5	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,853.00000	2,820	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			5.00000	4	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,952.00000	2,920	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			20.00000	17	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			2,017.00000	1,983	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			17.00000	15	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			2,114.00000	2,081	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			8.00000	7	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,605.00000	2,573	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			17.00000	15	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			2,114.00000	2,081	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			6.00000	5	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,803.00000	2,771	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			18.00000	16	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			2,065.00000	2,032	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			6.00000	6	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,754.00000	2,721	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			5.00000	5	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,853.00000	2,820	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			4.00000	4	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			3,051.00000	3,019	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			4.00000	4	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			3,002.00000	2,969	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			22.00000	19	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,919.00000	1,885	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			23.00000	21	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,870.00000	1,836	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			18.00000	16	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			2,065.00000	2,032	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			9.00000	8	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,556.00000	2,523	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			23.00000	21	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,870.00000	1,836	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			24.00000	22	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,821.00000	1,787	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			20.00000	17	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			2,017.00000	1,983	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			32.00000	30	21.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.60	Put		1,579.00000	1,545	21.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		44.00000	41	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,341.00000	1,307	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		30.00000	28	22.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,628.00000	1,593	22.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		47.00000	44	20.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,294.00000	1,259	20.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		41.00000	38	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,388.00000	1,354	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		32.00000	30	21.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,579.00000	1,545	21.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		519.00000	539	15.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		117.00000	104	15.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		2.00000	2	26.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,599.00000	3,567	26.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		671.00000	694	15.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		68.00000	60	15.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		2.00000	1	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,699.00000	3,667	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		1,510.00000	1,541	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		7.00000	6	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		1.00000	1	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,498.00000	4,466	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		0.00000	0	33.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,998.00000	5,966	33.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		0.00000	0	38.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		7,497.00000	7,466	38.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		1,807.00000	1,838	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		4.00000	4	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		451.00000	468	15.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		149.00000	134	15.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		1.00000	1	28.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		4,198.00000	4,166	28.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		0.00000	0	32.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,698.00000	5,666	32.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		0.00000	0	37.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		7,197.00000	7,166	37.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		53.00000	50	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,200.00000	1,166	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		1,956.00000	1,987	21.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		3.00000	3	21.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		555.00000	576	15.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		103.00000	92	15.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		1.00000	1	27.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		4,048.00000	4,016	27.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	16.60	Call		0.00000	0	32.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,548.00000	5,516	32.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		0.00000	0	36.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		7,048.00000	7,016	36.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,253.00000	3,285	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		0.00000	0	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,255.00000	2,286	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		2.00000	2	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,264.00000	1,295	17.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		11.00000	10	17.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		419.00000	435	15.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		166.00000	151	15.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		2.00000	1	27.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,749.00000	3,717	27.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		1.00000	1	29.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,748.00000	4,716	29.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,353.00000	3,385	28.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		0.00000	0	28.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,354.00000	2,386	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		2.00000	1	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,362.00000	1,393	18.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		9.00000	9	18.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		485.00000	503	15.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		132.00000	119	15.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		2.00000	2	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,649.00000	3,617	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		1.00000	1	29.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,648.00000	4,616	29.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,403.00000	3,435	28.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	0	28.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,404.00000	2,436	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		2.00000	1	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,411.00000	1,442	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		9.00000	8	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		1.00000	1	29.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,598.00000	4,566	29.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,153.00000	3,185	28.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		0.00000	0	28.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,155.00000	2,187	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		2.00000	2	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,166.00000	1,197	16.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		14.00000	12	16.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		359.00000	373	15.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		207.00000	189	15.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		1.00000	1	27.41	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	14.90	Put		3,849.00000	3,817	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		1.00000	0	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,848.00000	4,816	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,053.00000	3,085	27.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		0.00000	0	27.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,056.00000	2,087	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		3.00000	2	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,069.00000	1,100	16.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		16.00000	15	16.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		1.00000	1	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,948.00000	3,917	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	0	30.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,948.00000	4,916	30.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		2,953.00000	2,985	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		1.00000	1	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		974.00000	1,003	15.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		22.00000	18	15.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	30.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		5,048.00000	5,016	30.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,003.00000	3,035	27.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		1.00000	0	27.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,006.00000	2,037	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		3.00000	3	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,021.00000	1,051	16.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		18.00000	17	16.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		1.00000	1	27.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,998.00000	3,967	27.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		0.00000	0	30.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,998.00000	4,966	30.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,203.00000	3,235	28.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	28.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,205.00000	2,236	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		2.00000	2	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,215.00000	1,246	17.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		12.00000	11	17.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		388.00000	403	15.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		186.00000	169	15.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		1.00000	0	29.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,798.00000	4,766	29.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,303.00000	3,335	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		0.00000	0	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,305.00000	2,336	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		2.00000	2	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,313.00000	1,344	17.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		10.00000	9	17.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.75	Call			1.00000	1	29.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,698.00000	4,666	29.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,453.00000	3,485	28.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	28.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,454.00000	2,486	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			1.00000	1	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,461.00000	1,492	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			8.00000	7	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			1.00000	1	29.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,548.00000	4,516	29.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,453.00000	3,485	28.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	28.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,553.00000	3,585	28.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			0.00000	0	28.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,554.00000	2,586	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			1.00000	1	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,559.00000	1,590	19.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			7.00000	6	19.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			631.00000	654	15.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			79.00000	69	15.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			2.00000	2	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,450.00000	3,418	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			1.00000	1	28.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,448.00000	4,416	28.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			3,753.00000	3,785	29.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			0.00000	0	29.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			2,754.00000	2,785	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	1	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			1,757.00000	1,789	20.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			5.00000	4	20.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			796.00000	822	15.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			43.00000	37	15.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			3.00000	3	26.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			3,250.00000	3,218	26.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			1.00000	1	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			4,248.00000	4,216	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			3,853.00000	3,885	29.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			0.00000	0	29.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			2,853.00000	2,885	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			1.00000	1	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			1,857.00000	1,888	21.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			4.00000	4	21.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			884.00000	911	15.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			31.00000	27	15.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			4.00000	3	26.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.20	Put		3,151.00000	3,119	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		1.00000	1	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		4,148.00000	4,116	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		0.00000	0	33.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		6,148.00000	6,116	33.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		0.00000	0	40.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		8,147.00000	8,116	40.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		0.00000	0	34.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		6,248.00000	6,216	34.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		0.00000	0	40.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		8,247.00000	8,216	40.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		3,653.00000	3,685	29.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		0.00000	0	29.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		2,654.00000	2,685	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		1.00000	1	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		1,658.00000	1,689	19.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		6.00000	5	19.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		712.00000	736	15.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		59.00000	52	15.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		1.00000	1	28.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		4,348.00000	4,316	28.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		0.00000	0	34.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		6,348.00000	6,316	34.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		0.00000	0	40.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		8,347.00000	8,316	40.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		0.00000	0	34.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		6,448.00000	6,416	34.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		0.00000	0	40.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		8,447.00000	8,416	40.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		0.00000	0	35.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		6,598.00000	6,566	35.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		0.00000	0	40.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		8,597.00000	8,566	40.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		0.00000	0	35.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,698.00000	6,666	35.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		0.00000	0	40.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,697.00000	8,666	40.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		0.00000	0	36.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,848.00000	6,816	36.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		0.00000	0	40.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,847.00000	8,816	40.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		0.00000	0	36.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,798.00000	6,766	36.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		0.00000	0	40.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,797.00000	8,766	40.45	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 14/12/2009 Currency Future	17.60	Call			0.00000	0	35.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,548.00000	6,516	35.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			0.00000	0	40.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,547.00000	8,516	40.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			3,803.00000	3,835	29.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			0.00000	0	29.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			2,804.00000	2,835	26.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			1.00000	1	26.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			839.00000	866	15.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			37.00000	32	15.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			0.00000	0	33.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			6,198.00000	6,166	33.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			0.00000	0	40.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			8,197.00000	8,166	40.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			3,703.00000	3,735	29.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			0.00000	0	29.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			2,704.00000	2,735	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put			1.00000	1	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			1,708.00000	1,739	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			5.00000	5	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call			753.00000	779	15.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			51.00000	44	15.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			1.00000	1	28.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			4,298.00000	4,266	28.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			0.00000	0	34.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			6,298.00000	6,266	34.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			0.00000	0	40.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			8,297.00000	8,266	40.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,603.00000	3,635	29.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			0.00000	0	29.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,604.00000	2,635	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			1.00000	1	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,609.00000	1,640	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			6.00000	5	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			1.00000	1	28.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put			4,398.00000	4,366	28.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call			0.00000	0	34.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			6,398.00000	6,366	34.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			0.00000	0	40.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			8,397.00000	8,366	40.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call			0.00000	0	35.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put			6,748.00000	6,716	35.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call			0.00000	0	40.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put			8,747.00000	8,716	40.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call			0.00000	0	35.55	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	17.70	Put			6,648.00000	6,616	35.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call			0.00000	0	40.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put			8,647.00000	8,616	40.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call			3,953.00000	3,985	29.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put			0.00000	0	29.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call			0.00000	0	33.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put			6,048.00000	6,016	33.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call			0.00000	0	40.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put			8,047.00000	8,016	40.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call			3,903.00000	3,935	29.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put			0.00000	0	29.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call			2,903.00000	2,935	27.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put			1.00000	1	27.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call			1,906.00000	1,938	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put			4.00000	3	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call			929.00000	957	15.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put			26.00000	22	15.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call			1.00000	1	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put			4,098.00000	4,066	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call			0.00000	0	33.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put			6,098.00000	6,066	33.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call			0.00000	0	40.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put			8,097.00000	8,066	40.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call			4,003.00000	4,035	29.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put			0.00000	0	29.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call			0.00000	0	40.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put			7,997.00000	7,966	40.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call			4,053.00000	4,085	29.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put			0.00000	0	29.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call			0.00000	0	33.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put			5,948.00000	5,916	33.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call			0.00000	0	40.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put			7,947.00000	7,916	40.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call			4,103.00000	4,135	29.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put			0.00000	0	29.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call			3,103.00000	3,135	27.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put			0.00000	0	27.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call			2,105.00000	2,137	22.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put			3.00000	2	22.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call			1,118.00000	1,148	16.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put			15.00000	14	16.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call			1.00000	1	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put			3,899.00000	3,867	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call			0.00000	0	33.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put			5,898.00000	5,866	33.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	18.95	Call		0.00000	0	39.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put		7,897.00000	7,866	39.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.26790	11.23520		16.26	0.00	0	3,002.00
€ / R On 15/03/2010 Currency Future	11.25	Call		462.00000	472	16.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		477.00000	454	16.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		509.00000	521	16.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		423.00000	403	16.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		485.00000	496	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		450.00000	428	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		533.00000	546	16.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		398.00000	378	16.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call		443.00000	453	16.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put		508.00000	485	16.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		408.00000	416	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		573.00000	548	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		376.00000	383	17.01	0.00	0	24.00
€ / R On 15/03/2010 Currency Future	11.50	Put		641.00000	615	17.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		425.00000	434	16.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		540.00000	516	16.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		392.00000	399	16.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		606.00000	581	16.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		361.00000	367	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		676.00000	649	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		347.00000	352	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		711.00000	684	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		320.00000	324	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		785.00000	757	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		284.00000	287	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		899.00000	869	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		295.00000	299	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		860.00000	831	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		273.00000	276	18.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		938.00000	908	18.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		263.00000	265	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		978.00000	948	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		253.00000	255	18.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		1,018.00000	987	18.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		235.00000	236	18.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,100.00000	1,068	18.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call		165.00000	164	20.31	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put		1,530.00000	1,496	20.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		585.00000	600	16.09	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put		349.00000	332	16.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		244.00000	245	18.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		1,058.00000	1,028	18.66	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	11.70	Call			320.00000	324	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			785.00000	757	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			307.00000	312	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			822.00000	794	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			226.00000	227	18.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,141.00000	1,109	18.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			218.00000	219	19.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,183.00000	1,151	19.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			210.00000	211	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,225.00000	1,193	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			2,991.00000	3,024	21.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			6.00000	6	21.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,003.00000	2,035	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			18.00000	17	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,085.00000	1,113	15.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			100.00000	96	15.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			110.00000	108	22.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			2,125.00000	2,090	22.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			59.00000	57	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			3,074.00000	3,039	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			35.00000	33	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			4,050.00000	4,015	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			12.00000	12	26.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			5,027.00000	4,994	26.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,041.00000	3,073	22.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			6.00000	6	22.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,052.00000	2,084	17.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			17.00000	16	17.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,128.00000	1,156	15.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			92.00000	88	15.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			113.00000	111	22.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			2,078.00000	2,043	22.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			61.00000	58	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			3,026.00000	2,990	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			36.00000	34	26.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			4,001.00000	3,966	26.68	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			4,978.00000	4,945	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,140.00000	3,173	22.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			5.00000	5	22.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,150.00000	2,182	18.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			15.00000	14	18.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,214.00000	1,243	15.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			79.00000	75	15.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			120.00000	118	21.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.10	Put			1,985.00000	1,950	21.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			64.00000	62	24.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,929.00000	2,894	24.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			38.00000	36	26.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,903.00000	3,868	26.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			15.00000	14	26.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,879.00000	4,846	26.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,190.00000	3,222	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			5.00000	5	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,200.00000	2,232	18.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			14.00000	14	18.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,258.00000	1,287	15.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			73.00000	69	15.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			558.00000	573	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			373.00000	355	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			124.00000	122	21.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,939.00000	1,904	21.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			66.00000	64	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,881.00000	2,846	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			39.00000	37	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,854.00000	3,819	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			15.00000	15	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,830.00000	4,797	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,091.00000	3,123	22.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			6.00000	5	22.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,101.00000	2,133	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			16.00000	15	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,171.00000	1,200	15.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			85.00000	82	15.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			117.00000	114	21.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			2,032.00000	1,996	21.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			62.00000	60	24.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,977.00000	2,942	24.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			37.00000	35	26.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,952.00000	3,917	26.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			14.00000	13	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,929.00000	4,895	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,339.00000	3,372	23.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			4.00000	4	23.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,347.00000	2,380	19.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			12.00000	12	19.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,392.00000	1,422	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			57.00000	54	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			640.00000	657	16.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			305.00000	289	16.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.90	Call			136.00000	134	21.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,801.00000	1,766	21.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			72.00000	70	23.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,737.00000	2,702	23.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			42.00000	40	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,707.00000	3,672	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			18.00000	17	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,683.00000	4,649	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,439.00000	3,471	23.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			3.00000	3	23.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,446.00000	2,478	19.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			11.00000	11	19.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,483.00000	1,514	16.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			48.00000	46	16.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			699.00000	718	15.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			263.00000	250	15.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			145.00000	143	20.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,709.00000	1,675	20.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			77.00000	74	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,642.00000	2,607	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			44.00000	42	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,609.00000	3,574	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			20.00000	19	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,585.00000	4,551	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,389.00000	3,421	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			4.00000	3	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,397.00000	2,429	19.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			12.00000	11	19.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,437.00000	1,468	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			52.00000	50	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			669.00000	687	15.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			284.00000	269	15.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			140.00000	138	21.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,755.00000	1,720	21.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			75.00000	72	23.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,690.00000	2,654	23.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			43.00000	41	25.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,658.00000	3,623	25.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			19.00000	18	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,634.00000	4,600	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,240.00000	3,272	22.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			5.00000	4	22.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,249.00000	2,281	18.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			14.00000	13	18.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,302.00000	1,332	16.04	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	10.00	Put			67.00000	64	16.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			128.00000	125	21.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,892.00000	1,858	21.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			68.00000	66	23.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,833.00000	2,798	23.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			40.00000	38	26.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,805.00000	3,770	26.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			16.00000	15	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,781.00000	4,748	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,289.00000	3,322	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			4.00000	4	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,298.00000	2,330	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			13.00000	12	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,347.00000	1,377	16.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			62.00000	59	16.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			612.00000	628	16.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			327.00000	310	16.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			132.00000	130	21.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,846.00000	1,812	21.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			70.00000	68	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,785.00000	2,750	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			41.00000	39	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,756.00000	3,721	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			17.00000	16	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,732.00000	4,698	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,488.00000	3,521	23.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			3.00000	3	23.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,496.00000	2,528	19.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			10.00000	10	19.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,529.00000	1,560	16.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			44.00000	42	16.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			729.00000	750	15.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			244.00000	232	15.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			149.00000	148	20.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,664.00000	1,630	20.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			80.00000	77	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,594.00000	2,559	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			45.00000	43	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,560.00000	3,525	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			21.00000	20	26.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,536.00000	4,502	26.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,538.00000	3,571	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			3.00000	3	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,545.00000	2,577	19.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			10.00000	9	19.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.70	Call			1,576.00000	1,606	16.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			40.00000	39	16.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			761.00000	782	15.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			226.00000	214	15.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			154.00000	153	20.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,619.00000	1,585	20.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			82.00000	79	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,547.00000	2,512	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			46.00000	44	25.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,511.00000	3,476	25.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			22.00000	21	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,487.00000	4,453	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			3,737.00000	3,770	24.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			2.00000	2	24.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			2,743.00000	2,776	20.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			8.00000	8	20.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			1,763.00000	1,795	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			28.00000	27	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			897.00000	921	15.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			161.00000	153	15.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			176.00000	176	20.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,441.00000	1,408	20.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			93.00000	91	22.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			2,358.00000	2,323	22.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			51.00000	49	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			3,316.00000	3,281	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			27.00000	26	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			4,292.00000	4,258	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			3,887.00000	3,920	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			2.00000	2	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			2,892.00000	2,924	21.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			7.00000	7	21.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			1,907.00000	1,938	17.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			21.00000	20	17.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			1,007.00000	1,034	15.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			122.00000	116	15.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			196.00000	196	19.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			1,310.00000	1,278	19.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			103.00000	100	22.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			2,218.00000	2,183	22.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			56.00000	53	24.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			3,171.00000	3,135	24.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			32.00000	30	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			4,147.00000	4,112	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			4.00000	4	26.32	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 15/03/2010 Currency Future	17.35	Put			6,118.00000	6,086	26.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			1.00000	1	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			8,116.00000	8,083	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			3.00000	3	26.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			6,268.00000	6,235	26.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			1.00000	1	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			8,266.00000	8,233	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			3,638.00000	3,670	24.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			3.00000	2	24.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call			2,644.00000	2,676	20.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			9.00000	9	20.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			1,669.00000	1,700	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			34.00000	32	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			827.00000	850	15.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			192.00000	182	15.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			87.00000	85	23.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			2,452.00000	2,417	23.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			25.00000	23	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			4,390.00000	4,356	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			3.00000	3	26.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			6,368.00000	6,335	26.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			1.00000	1	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			8,366.00000	8,333	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			3.00000	3	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			6,468.00000	6,435	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			1.00000	1	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			8,466.00000	8,433	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,389.00000	3,421	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			4.00000	3	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			3.00000	3	27.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			6,618.00000	6,585	27.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			1.00000	1	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			8,616.00000	8,583	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			3.00000	3	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,718.00000	6,685	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			1.00000	1	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,716.00000	8,683	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			3.00000	2	27.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,867.00000	6,835	27.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			1.00000	1	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,866.00000	8,833	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			3.00000	3	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,817.00000	6,785	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			1.00000	1	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,816.00000	8,783	29.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.80	Call		3.00000	3	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,568.00000	6,535	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		1.00000	1	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,566.00000	8,533	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		3,787.00000	3,820	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		2.00000	2	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		2,793.00000	2,825	21.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		8.00000	7	21.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		1,811.00000	1,843	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		26.00000	25	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		933.00000	958	15.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		147.00000	140	15.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		96.00000	94	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		2,311.00000	2,276	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		29.00000	27	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		4,244.00000	4,209	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		3.00000	3	26.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		6,218.00000	6,185	26.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		1.00000	1	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		8,216.00000	8,183	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		3,837.00000	3,870	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		2.00000	2	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		2,843.00000	2,875	21.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		7.00000	7	21.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		1,859.00000	1,890	17.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		24.00000	22	17.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		970.00000	996	15.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		134.00000	128	15.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		100.00000	97	22.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		2,264.00000	2,229	22.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		30.00000	29	26.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		4,195.00000	4,161	26.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		4.00000	3	26.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		6,168.00000	6,136	26.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		1.00000	1	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		8,166.00000	8,133	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		3,688.00000	3,720	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		2.00000	2	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		2,694.00000	2,726	20.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		9.00000	8	20.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		1,716.00000	1,747	16.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		31.00000	30	16.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		861.00000	885	15.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		176.00000	167	15.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		90.00000	88	22.94	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	13.55	Put		2,405.00000	2,370	22.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		26.00000	25	26.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		4,341.00000	4,307	26.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		3.00000	3	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put		6,318.00000	6,285	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call		1.00000	1	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put		8,316.00000	8,283	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call		3.00000	3	26.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put		6,518.00000	6,485	26.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call		1.00000	1	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put		8,516.00000	8,483	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call		3.00000	3	27.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put		6,767.00000	6,735	27.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call		1.00000	1	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put		8,766.00000	8,733	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call		3.00000	3	27.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put		6,668.00000	6,635	27.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call		1.00000	1	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put		8,666.00000	8,633	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call		3,588.00000	3,621	24.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put		3.00000	3	24.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call		2,595.00000	2,627	20.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put		9.00000	9	20.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call		1,622.00000	1,653	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put		37.00000	35	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call		794.00000	816	15.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put		208.00000	198	15.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call		333.00000	338	17.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put		748.00000	720	17.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call		85.00000	82	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put		2,500.00000	2,464	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call		24.00000	22	26.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put		4,438.00000	4,404	26.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call		3.00000	3	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put		6,418.00000	6,385	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call		1.00000	1	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put		8,416.00000	8,383	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call		3,987.00000	4,019	25.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put		2.00000	1	25.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call		4.00000	4	26.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put		6,019.00000	5,986	26.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call		2.00000	2	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put		8,016.00000	7,984	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call		3,937.00000	3,970	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put		2.00000	2	25.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.30	Call		2,942.00000	2,974	21.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put		7.00000	6	21.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call		1,955.00000	1,987	17.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put		19.00000	19	17.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call		1,046.00000	1,074	15.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put		111.00000	106	15.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call		107.00000	104	22.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put		2,171.00000	2,136	22.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call		34.00000	32	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put		4,098.00000	4,064	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call		4.00000	4	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put		6,069.00000	6,036	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call		2.00000	1	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put		8,066.00000	8,034	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call		4,086.00000	4,119	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put		1.00000	1	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call		4.00000	4	26.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put		5,919.00000	5,886	26.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call		2.00000	2	29.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put		7,916.00000	7,884	29.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Call		4,037.00000	4,069	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Put		1.00000	1	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Call		4.00000	4	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Put		5,969.00000	5,936	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Call		2.00000	2	29.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Put		7,966.00000	7,934	29.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Call		4,136.00000	4,169	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Put		1.00000	1	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Call		5.00000	5	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Put		5,869.00000	5,837	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Call		2.00000	2	28.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Put		7,866.00000	7,834	28.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.44790	11.41530		16.62	0.00	0	808.00
€ / R On 14/06/2010 Currency Future	11.40	Call		620.00000	633	16.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put		605.00000	585	16.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Call		642.00000	656	16.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put		577.00000	558	16.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Call		665.00000	679	16.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Put		549.00000	531	16.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Call		601.00000	612	16.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put		636.00000	614	16.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Call		548.00000	557	16.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Put		733.00000	709	16.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Call		516.00000	524	17.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Put		800.00000	776	17.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	11.55	Call			565.00000	575	16.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put			700.00000	677	16.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call			583.00000	593	16.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put			667.00000	645	16.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call			457.00000	464	17.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put			942.00000	916	17.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call			431.00000	437	17.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put			1,016.00000	989	17.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call			407.00000	412	18.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put			1,092.00000	1,064	18.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call			3,922.00000	3,955	23.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put			7.00000	7	23.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call			2,933.00000	2,965	19.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put			18.00000	17	19.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call			1,964.00000	1,995	16.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put			49.00000	47	16.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call			1,125.00000	1,147	15.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put			209.00000	199	15.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call			199.00000	200	21.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put			2,284.00000	2,252	21.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call			88.00000	87	25.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put			4,172.00000	4,139	25.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call			42.00000	41	28.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put			6,126.00000	6,093	28.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call			14.00000	12	28.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put			8,099.00000	8,064	28.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call			3,972.00000	4,004	23.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put			7.00000	7	23.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call			2,982.00000	3,014	19.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put			17.00000	16	19.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call			2,010.00000	2,041	16.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put			45.00000	44	16.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call			1,159.00000	1,183	15.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put			194.00000	185	15.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call			204.00000	205	21.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Put			2,239.00000	2,207	21.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call			90.00000	89	25.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put			4,124.00000	4,091	25.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call			43.00000	42	28.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put			6,078.00000	6,044	28.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call			15.00000	12	28.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put			8,049.00000	8,015	28.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call			3,873.00000	3,905	22.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put			7.00000	7	22.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call			2,884.00000	2,916	19.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	8.55	Put		19.00000	18	19.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call		1,918.00000	1,949	16.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put		53.00000	51	16.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call		1,090.00000	1,112	15.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put		225.00000	215	15.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call		195.00000	195	21.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Put		2,329.00000	2,297	21.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call		86.00000	85	25.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put		4,221.00000	4,187	25.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call		41.00000	40	28.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put		6,175.00000	6,142	28.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call		14.00000	12	28.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put		8,149.00000	8,114	28.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call		4,022.00000	4,054	23.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put		6.00000	6	23.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call		3,031.00000	3,064	19.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put		16.00000	16	19.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call		2,057.00000	2,089	16.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put		41.00000	41	16.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call		1,195.00000	1,222	15.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put		180.00000	174	15.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call		209.00000	209	21.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put		2,194.00000	2,161	21.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call		92.00000	90	25.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put		4,076.00000	4,042	25.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call		44.00000	43	28.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put		6,029.00000	5,995	28.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call		15.00000	13	28.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put		8,000.00000	7,965	28.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call		4,071.00000	4,103	23.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Put		6.00000	5	23.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Call		3,081.00000	3,113	19.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put		15.00000	15	19.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call		2,105.00000	2,137	16.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put		40.00000	39	16.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Call		1,234.00000	1,261	15.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put		169.00000	163	15.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call		214.00000	214	21.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put		2,149.00000	2,116	21.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Call		93.00000	92	25.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put		4,028.00000	3,994	25.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call		45.00000	44	28.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put		5,979.00000	5,946	28.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call		16.00000	13	28.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put		7,950.00000	7,915	28.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	7.70	Call			3,724.00000	3,756	22.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Put			9.00000	8	22.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Call			2,737.00000	2,769	18.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Put			21.00000	21	18.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Call			1,783.00000	1,813	16.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Put			67.00000	65	16.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Call			992.00000	1,013	15.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Put			277.00000	265	15.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Call			181.00000	181	21.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Put			2,466.00000	2,433	21.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Call			81.00000	80	25.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Put			4,366.00000	4,332	25.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Call			38.00000	36	28.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Put			6,322.00000	6,288	28.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Call			13.00000	11	28.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Put			8,297.00000	8,263	28.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Call			3,823.00000	3,855	22.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Put			8.00000	8	22.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Call			2,835.00000	2,867	19.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Put			19.00000	19	19.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Call			1,873.00000	1,903	16.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Put			58.00000	56	16.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Call			1,057.00000	1,078	15.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Put			241.00000	231	15.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Call			190.00000	190	21.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Put			2,375.00000	2,342	21.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Call			84.00000	83	25.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Put			4,269.00000	4,235	25.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Call			40.00000	39	28.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Put			6,224.00000	6,191	28.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Call			13.00000	11	28.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Put			8,198.00000	8,163	28.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Call			4,120.00000	4,153	23.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Put			5.00000	5	23.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Call			3,130.00000	3,162	20.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Put			15.00000	14	20.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Call			2,153.00000	2,185	16.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Put			38.00000	38	16.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Call			1,274.00000	1,301	15.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Put			158.00000	153	15.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Call			219.00000	219	21.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Put			2,104.00000	2,071	21.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Call			95.00000	93	25.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Put			3,979.00000	3,945	25.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Call			45.00000	44	28.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	17.30	Put			5,930.00000	5,896	28.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Call			16.00000	14	28.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Put			7,901.00000	7,866	28.51	0.00	0	0.00
AL13 On 05/11/2009 Index Future			248.82400		248.57600		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			292.38400		291.86000		0.00	0.00	0	764.00
ALBI On 04/02/2010 Index Future			297.68200		297.15100		0.00	0.00	0	37.00
ALBI On 06/05/2010 Index Future			302.94000		302.33300		0.00	0.00	0	0.00
ALBI On 05/08/2010 Index Future			308.38400		307.79100		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			127.12900		126.95400		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			129.43300		129.25600		0.00	0.00	0	0.00
CRD1 On 06/05/2010 Index Future			131.91600		131.73600		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			294.13500		293.61100		7.07	0.00	0	691.00
GOVI On 04/02/2010 jGovi			299.46500		298.93450		5.35	0.00	0	0.00
GOVI On 06/05/2010 jGovi			305.21100		304.67100		6.81	0.00	0	0.00
GOVI On 05/08/2010 jGovi			310.43600		309.87100		6.57	0.00	0	0.00
ILBI On 05/11/2009 Index Future			364.34900		363.57800		0.00	0.00	0	3.00
ILBI On 04/02/2010 Index Future			370.95900		370.17600		0.00	0.00	0	214.00
J153 On 31/08/2010 jSwap			7.32735		7.30660		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.81900		8.82300		15.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.56400		8.56300		15.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.65100		8.65800		15.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.95500		8.96100		15.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.92800		8.92700		15.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.95700		8.95600		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			7.14000		7.12200		0.21	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.03600		7.05300		0.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JFRA On 06/05/2010 jFra			7.21200		7.24000		0.33	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.51500		7.55700		0.36	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.81900		7.84600		0.38	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.76200		7.78600		2.39	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.99000		8.01400		2.62	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.66700		8.67500		5.18	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.79800		8.80600		5.39	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.92800		8.92600		8.49	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.98900		8.98800		8.72	0.00	0	0.00
JROD On 30/10/2009 jRod			6.80600		6.81100		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			6.87600		6.88800		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.05100		7.04600		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			282.77000		282.24800		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			287.89400		287.36500		0.00	0.00	0	0.00
OTH1 On 06/05/2010 Index Future			293.41800		292.88000		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.37700		7.35100		0.80	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			0.00000	0	0.82	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			683.00000	703	0.82	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.63000		7.68700		1.50	0.00	0	38.00
R155 On 05/11/2009 Bond Future	7.75	Call			217.00000	273	1.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			107.00000	62	1.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.59300		8.61400		5.50	0.00	0	8,863.00
R157 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	5.42	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,907.00000	5,799	5.42	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.69600		8.71900		5.50	0.00	0	70.00
R157 On 04/02/2010 Bond Future	7.75	Call			184.00000	187	5.41	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,076.00000	4,965	5.41	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.77900		8.80300		5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			1,275.00000	1,306	5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,712.00000	2,630	5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.83300		8.85900		5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			2,134.00000	2,178	5.34	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,626.00000	2,553	5.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 05/11/2009 Bond Future			9.21400		9.23500		11.25	0.00	0	11,682.00
R186 On 05/11/2009 Bond Future	9.00	Call			422.00000	395	11.25	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			2,618.00000	2,398	11.25	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			89.00000	72	11.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			4,695.00000	4,485	11.18	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	11.30	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			17,881.00000	17,687	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			15,052.00000	14,858	11.22	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.27500		9.29600		11.75	0.00	0	81.00
R186 On 04/02/2010 Bond Future	8.25	Call			298.00000	300	11.60	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			10,443.00000	10,253	11.60	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.32700		9.34900		11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			2,621.00000	2,671	11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			5,815.00000	5,667	11.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.36600		9.38900		12.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			4,260.00000	4,334	12.22	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			5,500.00000	5,370	12.22	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.65100		8.67200		5.25	0.00	0	488.00
R201 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	5.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,913.00000	4,828	5.16	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.74400		8.76700		5.25	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			50.00000	50	5.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,134.00000	5,045	5.14	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.82400		8.84800		5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			974.00000	996	5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,277.00000	2,210	5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.87600		8.90200		5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			2,065.00000	2,106	5.26	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,719.00000	1,667	5.26	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.11000		9.13100		8.25	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	7.94	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			9,251.00000	9,138	7.94	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.20000		9.22200		7.75	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			179.00000	180	7.47	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			5,684.00000	5,571	7.47	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.27500		9.29800		7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			1,541.00000	1,573	7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			3,063.00000	2,978	7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.32900		9.35300		7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			2,519.00000	2,562	7.90	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			3,027.00000	2,952	7.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 05/11/2009 Bond Future			9.12800		9.14900		9.00	6,734.69	70	3,669.00
R204 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	8.66	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			10,262.00000	10,140	8.66	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.20600		9.22800		9.00	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			205.00000	207	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			6,290.00000	6,166	8.68	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.27400		9.29700		8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			1,687.00000	1,721	8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			3,354.00000	3,261	8.50	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.32500		9.34900		9.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			2,807.00000	2,855	9.17	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			3,346.00000	3,264	9.17	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.71400		8.73600		5.50	0.00	0	1,140.00
R206 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	5.41	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,254.00000	4,180	5.41	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.82600		8.84900		5.50	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			85.00000	85	5.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,485.00000	4,411	5.40	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.93000		8.95500		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,227.00000	1,250	5.20	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,844.00000	1,791	5.20	0.00	0	0.00
R206 On 05/08/2010 Bond Future			9.00600		9.03300		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			1,607.00000	1,637	4.81	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,700.00000	1,654	4.81	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.27700		9.30800		10.00	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	9.64	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			11,598.00000	11,415	9.64	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.35300		9.38500		10.00	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			165.00000	170	9.69	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,075.00000	6,895	9.69	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.42200		9.45600		9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			1,966.00000	2,033	9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			3,146.00000	3,020	9.50	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.47600		9.51000		10.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			3,131.00000	3,214	10.20	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			3,187.00000	3,080	10.20	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.27600		9.30700		10.50	0.00	0	5,008.00
R208 On 05/11/2009 Bond Future	7.75	Call			0.00000	0	10.38	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,251.00000	10,061	10.38	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.34700		9.37900		10.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 04/02/2010 Bond Future	8.50	Call			338.00000	351	10.34	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			5,829.00000	5,650	10.34	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.40800		9.44200		10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			2,063.00000	2,134	10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			3,203.00000	3,074	10.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.45400		9.48900		10.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			3,324.00000	3,415	10.93	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			3,261.00000	3,148	10.93	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.83900		8.84900		15.00	0.00	0	3,565.00
R209 On 05/11/2009 Bond Future	9.00	Call			1,760.00000	1,741	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			580.00000	480	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	14.92	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			12,104.00000	12,025	14.92	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			0.00000	0	15.23	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			17,413.00000	17,333	15.23	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			0.00000	0	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			14,696.00000	14,617	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			6,614.00000	6,689	16.52	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			7.00000	3	16.52	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.87700		8.88800		14.75	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			8,311.00000	8,372	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			359.00000	334	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			76.00000	72	14.60	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			12,467.00000	12,377	14.60	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.90800		8.91900		14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			1,882.00000	1,891	14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			5,279.00000	5,202	14.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.92700		8.93800		15.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			3,459.00000	3,478	15.30	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			4,945.00000	4,879	15.30	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			290.45400		289.93700		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			295.71700		295.19400		0.00	0.00	0	0.00
TRT1 On 06/05/2010 Index Future			301.39100		300.85900		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.82260		6.76420		15.39	0.00	0	4,480.00
ZAAD On 14/12/2009 Currency Future	6.75	Call			174.00000	206	15.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put			160.00000	133	15.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			204.00000	238	16.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			140.00000	115	16.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			204.00000	238	16.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			140.00000	115	16.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			236.00000	273	16.42	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	6.65	Put		122.00000	100	16.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		236.00000	273	16.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		122.00000	100	16.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		153.00000	175	15.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		189.00000	153	15.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		344.00000	387	17.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		79.00000	64	17.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		383.00000	428	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		69.00000	55	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		306.00000	347	17.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		92.00000	74	17.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		383.00000	428	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		69.00000	55	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		423.00000	470	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		59.00000	47	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		270.00000	309	16.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		106.00000	86	16.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		306.00000	347	17.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		92.00000	74	17.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		135.00000	154	15.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		221.00000	182	15.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		135.00000	154	15.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		221.00000	182	15.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		153.00000	175	15.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		189.00000	153	15.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		119.00000	136	16.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		255.00000	213	16.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		423.00000	470	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		59.00000	47	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		465.00000	513	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		51.00000	40	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		508.00000	557	18.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		44.00000	34	18.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		508.00000	557	18.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		44.00000	34	18.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		552.00000	602	19.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		37.00000	29	19.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		119.00000	136	16.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		255.00000	213	16.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		92.00000	105	16.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		328.00000	282	16.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		71.00000	81	17.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		407.00000	358	17.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		56.00000	62	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		491.00000	440	17.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.30	Call			43.00000	48	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			579.00000	526	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			105.00000	119	16.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			291.00000	247	16.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			81.00000	92	16.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			367.00000	319	16.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			63.00000	71	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			449.00000	398	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			105.00000	119	16.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			291.00000	247	16.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			63.00000	71	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			449.00000	398	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			49.00000	55	18.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			535.00000	482	18.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			81.00000	92	16.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			367.00000	319	16.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,914.00000	5,973	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,414.00000	4,473	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,914.00000	2,973	26.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	26.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,417.00000	1,475	26.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			3.00000	2	26.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			5.00000	5	25.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,591.00000	1,533	25.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			1.00000	1	33.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,087.00000	3,028	33.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			0.00000	0	40.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,586.00000	4,528	40.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	46.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,086.00000	6,028	46.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			6,164.00000	6,223	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,664.00000	4,723	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			3,164.00000	3,223	29.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	29.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,666.00000	1,724	28.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			1.00000	1	28.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			8.00000	8	23.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,344.00000	1,286	23.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			1.00000	1	31.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			2,837.00000	2,778	31.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			0.00000	0	39.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,336.00000	4,278	39.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	45.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,836.00000	5,778	45.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,214.00000	6,273	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,714.00000	4,773	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,214.00000	3,273	30.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	30.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,715.00000	1,774	29.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		1.00000	1	29.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		9.00000	9	23.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,295.00000	1,237	23.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		1.00000	1	31.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,787.00000	2,728	31.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	38.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,286.00000	4,228	38.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	45.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,786.00000	5,728	45.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		688.00000	741	20.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		23.00000	18	20.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		596.00000	648	19.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		32.00000	25	19.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		876.00000	932	21.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		12.00000	9	21.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		781.00000	836	20.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		17.00000	13	20.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		642.00000	694	19.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		27.00000	21	19.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		596.00000	648	19.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		32.00000	25	19.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		734.00000	788	20.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		20.00000	15	20.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		465.00000	513	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		51.00000	40	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		829.00000	884	21.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		14.00000	11	21.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,414.00000	3,473	34.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	34.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,414.00000	2,473	29.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		0.00000	0	29.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		0.00000	0	35.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,586.00000	3,528	35.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	44.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,586.00000	5,528	44.37	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 14/12/2009 Currency Future	14.35	Call			0.00000	0	47.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put			7,586.00000	7,527	47.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call			4,314.00000	4,373	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put			0.00000	0	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call			3,314.00000	3,373	32.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put			0.00000	0	32.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call			2,314.00000	2,373	30.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put			0.00000	0	30.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call			1,318.00000	1,375	25.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put			3.00000	3	25.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call			5.00000	5	25.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			1,690.00000	1,632	25.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			0.00000	0	36.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,686.00000	3,628	36.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			0.00000	0	44.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,686.00000	5,628	44.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	48.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,686.00000	7,627	48.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,264.00000	4,323	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			3,264.00000	3,323	31.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	31.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			2,264.00000	2,323	30.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			0.00000	0	30.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			1,268.00000	1,326	25.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			4.00000	3	25.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			4.00000	4	26.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			1,740.00000	1,682	26.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			0.00000	0	36.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			3,736.00000	3,678	36.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			0.00000	0	45.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,736.00000	5,678	45.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	48.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,736.00000	7,677	48.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			4,214.00000	4,273	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			2,214.00000	2,273	30.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			0.00000	0	30.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			1,219.00000	1,276	24.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			4.00000	3	24.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			4.00000	4	26.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			1,790.00000	1,731	26.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			0.00000	0	36.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			3,786.00000	3,728	36.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	48.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	14.55	Put		7,786.00000	7,727	48.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		4,164.00000	4,223	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		2,164.00000	2,223	30.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		0.00000	0	30.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		1,169.00000	1,227	24.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		5.00000	4	24.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		4.00000	4	26.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		1,839.00000	1,781	26.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		0.00000	0	36.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		3,836.00000	3,778	36.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	48.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		7,836.00000	7,777	48.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		4,114.00000	4,173	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		3,114.00000	3,173	29.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	29.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		2,114.00000	2,173	31.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		0.00000	0	31.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		1,120.00000	1,177	23.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		6.00000	4	23.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		3.00000	3	26.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		1,889.00000	1,831	26.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		0.00000	0	37.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		3,886.00000	3,828	37.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		0.00000	0	45.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		5,886.00000	5,828	45.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	48.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		7,886.00000	7,827	48.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,364.00000	4,423	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,364.00000	3,423	33.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	33.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,364.00000	2,423	29.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		0.00000	0	29.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,367.00000	1,425	26.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		3.00000	2	26.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		5.00000	5	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,641.00000	1,582	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		0.00000	0	35.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,636.00000	3,578	35.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		0.00000	0	44.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,636.00000	5,578	44.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	47.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,636.00000	7,577	47.99	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	2.70	Call			4,064.00000	4,123	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put			0.00000	0	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call			3,064.00000	3,123	28.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put			0.00000	0	28.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call			2,065.00000	2,123	31.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put			0.00000	0	31.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call			1,071.00000	1,128	23.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put			7.00000	5	23.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call			3.00000	3	27.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put			1,939.00000	1,881	27.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call			0.00000	0	37.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put			3,936.00000	3,878	37.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call			0.00000	0	45.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put			5,936.00000	5,878	45.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	48.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			7,936.00000	7,877	48.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			4,014.00000	4,073	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			3,014.00000	3,073	27.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	27.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call			2,015.00000	2,073	31.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put			1.00000	0	31.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call			1,022.00000	1,078	22.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put			7.00000	6	22.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call			3.00000	3	27.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put			1,989.00000	1,930	27.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call			0.00000	0	37.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			3,986.00000	3,928	37.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			0.00000	0	46.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put			5,986.00000	5,928	46.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	48.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			7,986.00000	7,927	48.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			3,864.00000	3,923	41.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	41.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			2,864.00000	2,923	27.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put			0.00000	0	27.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call			1,865.00000	1,923	30.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put			1.00000	1	30.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call			2.00000	2	28.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put			2,138.00000	2,080	28.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call			0.00000	0	38.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put			4,136.00000	4,078	38.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call			0.00000	0	46.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put			6,136.00000	6,077	46.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call			0.00000	0	48.42	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	14.90	Put			8,136.00000	8,077	48.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call			3,964.00000	4,023	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put			0.00000	0	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call			2,964.00000	3,023	26.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put			0.00000	0	26.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call			1,965.00000	2,023	31.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put			1.00000	1	31.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call			973.00000	1,029	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put			9.00000	7	22.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call			3.00000	3	27.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put			2,039.00000	1,980	27.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call			0.00000	0	37.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put			4,036.00000	3,978	37.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call			0.00000	0	46.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put			6,036.00000	5,978	46.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call			0.00000	0	48.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put			8,036.00000	7,977	48.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call			3,914.00000	3,973	42.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put			0.00000	0	42.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call			1,915.00000	1,973	31.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put			1.00000	1	31.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call			925.00000	981	21.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put			10.00000	8	21.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call			3.00000	3	28.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put			2,088.00000	2,030	28.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call			0.00000	0	38.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put			4,086.00000	4,028	38.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call			0.00000	0	48.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put			8,086.00000	8,027	48.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.87070		6.81090		15.82	0.00	0	4,118.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			281.00000	311	15.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			270.00000	241	15.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call			307.00000	339	15.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put			246.00000	218	15.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			334.00000	368	15.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			223.00000	197	15.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			334.00000	368	15.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			223.00000	197	15.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call			261.00000	285	15.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put			300.00000	264	15.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			281.00000	311	15.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			270.00000	241	15.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call			424.00000	464	16.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put			163.00000	143	16.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call			457.00000	498	16.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.50	Put		146.00000	128	16.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		393.00000	431	16.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		182.00000	160	16.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		393.00000	431	16.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		182.00000	160	16.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		492.00000	534	16.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		131.00000	113	16.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		363.00000	399	16.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		202.00000	178	16.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		242.00000	265	16.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		331.00000	294	16.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		225.00000	246	16.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		364.00000	326	16.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		527.00000	571	16.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		116.00000	100	16.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		602.00000	648	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		91.00000	78	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		209.00000	229	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		398.00000	358	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		181.00000	198	16.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		470.00000	427	16.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		681.00000	730	16.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		70.00000	59	16.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		722.00000	772	16.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		61.00000	51	16.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		641.00000	689	16.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		80.00000	68	16.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		564.00000	609	16.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		103.00000	88	16.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		806.00000	859	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		46.00000	38	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		850.00000	903	16.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		39.00000	33	16.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		764.00000	815	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		53.00000	44	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		681.00000	730	16.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		70.00000	59	16.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		602.00000	648	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		91.00000	78	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,411.00000	4,471	24.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	24.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,411.00000	3,471	27.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		0.00000	0	27.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,411.00000	2,472	27.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		0.00000	1	27.05	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	5.40	Call			1,421.00000	1,479	20.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			10.00000	9	20.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			36.00000	39	22.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,626.00000	1,568	22.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			4.00000	5	27.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,593.00000	3,534	27.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			1.00000	1	32.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,590.00000	5,530	32.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			0.00000	0	36.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,590.00000	7,530	36.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,311.00000	4,371	24.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	24.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,311.00000	3,371	28.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			0.00000	0	28.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,311.00000	2,372	26.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			0.00000	2	26.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,323.00000	1,381	19.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			12.00000	11	19.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			33.00000	35	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			1,722.00000	1,664	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			4.00000	4	27.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			3,693.00000	3,633	27.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			1.00000	1	32.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			5,690.00000	5,630	32.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			0.00000	0	36.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,690.00000	7,630	36.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			4,261.00000	4,321	24.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	24.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			3,261.00000	3,321	28.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			0.00000	0	28.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			2,261.00000	2,323	26.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			1.00000	2	26.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			1,274.00000	1,332	19.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			13.00000	11	19.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			32.00000	33	23.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put			1,771.00000	1,713	23.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call			4.00000	4	28.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			3,743.00000	3,683	28.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			1.00000	1	32.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put			5,740.00000	5,680	32.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call			0.00000	0	37.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put			7,740.00000	7,680	37.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call			4,211.00000	4,271	24.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put			0.00000	0	24.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call			3,211.00000	3,271	29.18	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	3.60	Put			0.00000	0	29.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			2,212.00000	2,273	25.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			1.00000	2	25.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,225.00000	1,283	18.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			14.00000	13	18.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			30.00000	32	23.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			1,819.00000	1,761	23.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			4.00000	4	28.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			3,793.00000	3,733	28.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			1.00000	1	32.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			5,790.00000	5,730	32.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			0.00000	0	37.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			7,790.00000	7,730	37.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,225.00000	1,283	18.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			14.00000	13	18.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			4,111.00000	4,171	24.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	24.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			3,111.00000	3,171	29.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			0.00000	0	29.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			2,113.00000	2,173	25.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			2.00000	2	25.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			1,128.00000	1,186	17.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put			17.00000	15	17.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			28.00000	29	23.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			1,917.00000	1,858	23.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			3.00000	3	28.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put			3,892.00000	3,833	28.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call			1.00000	1	32.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put			5,890.00000	5,830	32.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			0.00000	0	37.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			7,890.00000	7,830	37.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			4,161.00000	4,221	24.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	24.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			3,161.00000	3,221	29.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			0.00000	0	29.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			2,162.00000	2,223	25.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			1.00000	2	25.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			1,176.00000	1,234	18.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			15.00000	14	18.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			29.00000	30	23.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			1,868.00000	1,810	23.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			3.00000	4	28.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			3,843.00000	3,783	28.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			1.00000	1	32.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put			5,840.00000	5,780	32.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.65	Call		0.00000	0	37.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,840.00000	7,780	37.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,361.00000	4,421	24.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	24.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,361.00000	3,421	28.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	0	28.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,361.00000	2,422	26.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		0.00000	2	26.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,372.00000	1,430	19.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		11.00000	10	19.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		35.00000	37	22.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,674.00000	1,616	22.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		4.00000	4	27.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,643.00000	3,584	27.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		1.00000	1	32.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,640.00000	5,580	32.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		0.00000	0	36.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,640.00000	7,580	36.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		4,061.00000	4,121	24.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	24.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		3,061.00000	3,121	30.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		0.00000	0	30.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		2,063.00000	2,123	24.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		2.00000	3	24.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		1,080.00000	1,137	17.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		19.00000	17	17.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		27.00000	28	23.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		1,966.00000	1,907	23.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		3.00000	3	28.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		3,942.00000	3,883	28.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		1.00000	1	32.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		5,940.00000	5,880	32.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		0.00000	0	37.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		7,940.00000	7,880	37.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		3,961.00000	4,021	24.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	24.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		2,961.00000	3,021	30.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		0.00000	0	30.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		1,965.00000	2,024	23.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		4.00000	3	23.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		985.00000	1,041	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		24.00000	20	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		24.00000	25	24.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		2,063.00000	2,005	24.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		3.00000	3	28.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	10.85	Put		4,042.00000	3,982	28.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		1.00000	1	33.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		6,040.00000	5,980	33.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		0.00000	0	37.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		8,039.00000	7,980	37.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,861.00000	3,921	24.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	24.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		2,861.00000	2,921	30.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		0.00000	1	30.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		1,865.00000	1,925	23.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		4.00000	4	23.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		894.00000	949	16.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		34.00000	28	16.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		21.00000	23	24.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		2,160.00000	2,102	24.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		3.00000	3	28.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,142.00000	4,082	28.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		1.00000	1	33.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,140.00000	6,080	33.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		0.00000	0	37.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		8,139.00000	8,080	37.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		3,911.00000	3,971	24.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	24.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		2,911.00000	2,971	30.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		0.00000	0	30.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		1,915.00000	1,974	23.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		4.00000	4	23.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		939.00000	994	16.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		29.00000	24	16.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		22.00000	24	24.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,112.00000	2,053	24.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		3.00000	3	28.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		4,092.00000	4,032	28.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		1.00000	1	33.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		6,090.00000	6,030	33.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		0.00000	0	37.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		8,089.00000	8,030	37.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		4,011.00000	4,071	24.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	24.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		3,011.00000	3,071	30.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		0.00000	0	30.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		2,014.00000	2,074	24.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		3.00000	3	24.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		1,031.00000	1,089	17.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		20.00000	18	17.25	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	8.80	Call		25.00000	27	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		2,015.00000	1,956	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		3.00000	3	28.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		3,992.00000	3,933	28.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		1.00000	1	32.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		5,990.00000	5,930	32.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		0.00000	0	37.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		7,990.00000	7,930	37.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			6.90790	6.84620		16.08	0.00	0	1,000.00
ZAAD On 14/06/2010 Currency Future	6.85	Call		0.00000	384	16.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Put		0.00000	326	16.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Call		377.00000	408	15.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put		331.00000	300	15.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Call		401.00000	434	15.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Put		305.00000	276	15.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Call		336.00000	361	16.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Put		390.00000	353	16.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call		480.00000	517	15.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put		233.00000	209	15.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call		508.00000	547	15.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put		212.00000	189	15.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call		452.00000	488	15.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put		256.00000	230	15.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call		538.00000	578	15.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put		192.00000	170	15.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call		426.00000	460	15.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put		280.00000	252	15.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call		4,346.00000	4,408	31.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put		0.00000	0	31.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call		3,347.00000	3,408	28.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put		1.00000	1	28.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call		2,351.00000	2,412	23.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put		5.00000	4	23.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call		1,367.00000	1,427	17.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put		21.00000	19	17.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call		79.00000	83	22.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put		1,733.00000	1,676	22.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call		10.00000	11	24.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put		3,664.00000	3,603	24.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call		3.00000	3	28.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put		5,657.00000	5,595	28.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call		1.00000	1	31.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put		7,655.00000	7,593	31.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call		4,296.00000	4,358	31.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put		0.00000	0	31.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	3.55	Call		3,297.00000	3,359	28.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put		1.00000	1	28.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call		2,302.00000	2,363	23.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put		5.00000	5	23.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call		1,318.00000	1,378	17.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put		22.00000	20	17.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call		76.00000	81	22.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put		1,780.00000	1,723	22.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call		9.00000	10	24.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put		3,713.00000	3,652	24.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call		3.00000	3	28.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put		5,707.00000	5,645	28.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call		1.00000	1	31.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put		7,705.00000	7,643	31.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call		4,246.00000	4,308	31.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put		0.00000	0	31.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call		3,247.00000	3,309	28.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put		1.00000	1	28.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call		2,252.00000	2,313	23.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put		6.00000	5	23.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call		1,270.00000	1,330	16.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put		24.00000	22	16.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call		74.00000	78	22.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put		1,828.00000	1,770	22.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call		9.00000	9	24.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put		3,762.00000	3,702	24.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call		3.00000	3	28.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put		5,757.00000	5,695	28.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call		1.00000	1	31.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put		7,755.00000	7,693	31.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call		4,196.00000	4,258	31.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put		0.00000	0	31.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call		3,197.00000	3,259	28.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put		1.00000	1	28.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call		2,203.00000	2,264	22.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put		6.00000	6	22.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call		1,221.00000	1,281	16.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put		25.00000	23	16.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call		72.00000	75	22.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put		1,875.00000	1,818	22.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call		8.00000	9	24.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put		3,812.00000	3,751	24.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call		3.00000	3	28.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put		5,806.00000	5,745	28.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call		1.00000	1	31.52	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	14.65	Put		7,805.00000	7,743	31.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call		4,046.00000	4,108	31.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Put		0.00000	0	31.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Call		3,047.00000	3,109	27.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put		1.00000	1	27.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Call		2,054.00000	2,115	21.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put		8.00000	7	21.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call		1,077.00000	1,136	15.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Put		31.00000	28	15.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call		65.00000	69	23.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put		2,019.00000	1,961	23.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Call		7.00000	8	24.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put		3,961.00000	3,900	24.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Call		3.00000	3	28.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put		5,956.00000	5,895	28.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call		1.00000	1	31.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put		7,955.00000	7,893	31.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Call		3,946.00000	4,008	31.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Put		0.00000	0	31.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Call		2,948.00000	3,009	26.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Put		2.00000	1	26.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Call		1,956.00000	2,017	21.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Put		9.00000	9	21.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Call		986.00000	1,041	14.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Put		39.00000	33	14.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Call		60.00000	65	23.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Put		2,114.00000	2,057	23.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Call		6.00000	7	24.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Put		4,060.00000	3,999	24.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Call		2.00000	3	28.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Put		6,056.00000	5,995	28.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Call		1.00000	1	31.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Put		8,055.00000	7,993	31.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Call		4,096.00000	4,158	31.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Put		0.00000	0	31.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Call		3,097.00000	3,159	27.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Put		1.00000	1	27.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Call		2,104.00000	2,165	22.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Put		8.00000	7	22.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Call		1,125.00000	1,184	15.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Put		29.00000	27	15.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Call		67.00000	71	23.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Put		1,971.00000	1,913	23.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Call		7.00000	8	24.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Put		3,911.00000	3,850	24.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	12.75	Call			3.00000	3	28.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Put			5,906.00000	5,845	28.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Call			1.00000	1	31.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Put			7,905.00000	7,843	31.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Call			0.00000	4,058	31.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Put			0.00000	0	31.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Call			0.00000	3,059	27.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Put			0.00000	1	27.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Call			0.00000	2,066	21.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Put			0.00000	8	21.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Call			0.00000	1,088	15.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Put			0.00000	30	15.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Call			0.00000	67	23.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Put			0.00000	2,009	23.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Call			0.00000	7	24.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Put			0.00000	3,949	24.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Call			0.00000	3	28.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Put			0.00000	5,945	28.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Call			0.00000	1	31.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Put			0.00000	7,943	31.81	0.00	0	0.00

Total for Derivatives:								143,518,364.09	3,014	1,040,813.00
-------------------------------	--	--	--	--	--	--	--	-----------------------	--------------	---------------------

Grand Total:								143,518,364.09	3,014	1,040,813.00
---------------------	--	--	--	--	--	--	--	-----------------------	--------------	---------------------