



# Daily MTM Report

Daily summary for 07/10/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>									
CGR5 On 23/07/2011 Bond			15.67900	15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.31900	7.23500			0.00	0	0.00
R155 On 31/08/2011 Bond			7.55500	7.45500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.39000	8.28000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.98000	8.86000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.45000	8.34000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.90000	8.79000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.91000	8.79500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.50500	8.39000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.07000	8.95500			0.00	0	0.00
R208 On 31/03/2021 Bond			9.07000	8.95500			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			8.54500	8.40000			0.00	0	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 14/12/2009 Currency Future			7.55980	7.49530		18.41	91,050,231.20	12,044	341,152.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		380.00000	423	18.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		134.00000	113	18.54	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		237.00000	270	18.43	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		242.00000	210	18.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		167.00000	188	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		372.00000	329	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		66.00000	74	22.18	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		821.00000	764	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		183.00000	206	18.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		337.00000	296	18.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		153.00000	173	19.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		408.00000	363	19.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		141.00000	158	19.76	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		445.00000	399	19.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		217.00000	244	18.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		272.00000	235	18.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		217.00000	244	18.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		272.00000	235	18.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		199.00000	224	18.68	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		304.00000	264	18.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		100.00000	112	20.83	0.00	0	2,560.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		605.00000	553	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		262.00000	297	18.45	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		217.00000	188	18.45	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		56.00000	63	22.71	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		911.00000	853	22.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		118.00000	133	20.29	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		523.00000	474	20.29	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		153.00000	173	19.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		408.00000	363	19.49	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		92.00000	103	21.10	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		646.00000	593	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		167.00000	188	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		372.00000	329	19.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.20	Call		18.00000	19	27.28	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,722.00000	1,660	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		0.00000	0	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,705.00000	4,640	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		0.00000	0	37.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,905.00000	5,840	37.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		0.00000	0	41.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		7,105.00000	7,040	41.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		289.00000	326	18.48	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		194.00000	166	18.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		26.00000	28	25.67	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,430.00000	1,368	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		413.00000	458	18.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		118.00000	98	18.56	0.00	0	5,000.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		109.00000	122	20.56	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		563.00000	513	20.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		109.00000	122	20.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		563.00000	513	20.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		84.00000	95	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		689.00000	635	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		72.00000	80	21.91	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		776.00000	721	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		72.00000	80	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		776.00000	721	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		0.00000	0	36.11	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		5,505.00000	5,440	36.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		2.00000	2	30.14	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		3,056.00000	2,992	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		0.00000	0	33.70	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,805.00000	4,740	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		6.00000	7	29.51	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		2,411.00000	2,347	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		92.00000	103	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		646.00000	593	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		318.00000	357	18.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		172.00000	147	18.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		129.00000	145	20.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		484.00000	436	20.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		29.00000	32	25.13	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		1,334.00000	1,273	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		34.00000	37	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		1,238.00000	1,177	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		78.00000	87	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		732.00000	678	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		61.00000	68	22.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.30	Put		866.00000	809	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		52.00000	58	22.98	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		957.00000	899	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		45.00000	50	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		1,050.00000	990	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		42.00000	46	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		1,096.00000	1,037	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		48.00000	54	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		1,003.00000	944	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		61.00000	68	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		866.00000	809	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		48.00000	54	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		1,003.00000	944	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		56.00000	63	22.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		911.00000	853	22.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		13.00000	14	28.89	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		2,018.00000	1,954	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		42.00000	46	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		1,096.00000	1,037	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		39.00000	43	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		1,143.00000	1,083	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		39.00000	43	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		1,143.00000	1,083	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		31.00000	35	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		1,286.00000	1,225	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		36.00000	40	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		1,191.00000	1,130	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		24.00000	26	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,479.00000	1,417	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		26.00000	28	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,430.00000	1,368	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		27.00000	30	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,382.00000	1,320	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		34.00000	37	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		1,238.00000	1,177	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		23.00000	25	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		1,527.00000	1,465	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		19.00000	21	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		1,674.00000	1,611	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		16.00000	17	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,821.00000	1,757	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		14.00000	15	28.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		1,919.00000	1,856	28.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		13.00000	15	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,968.00000	1,905	28.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.30	Call			16.00000	17	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,821.00000	1,757	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			12.00000	13	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			2,066.00000	2,003	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			13.00000	15	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,968.00000	1,905	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			7.00000	8	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,312.00000	2,248	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			4.00000	4	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,658.00000	2,594	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			5.00000	6	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,510.00000	2,446	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			7.00000	7	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,361.00000	2,298	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			7.00000	7	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,361.00000	2,298	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			4.00000	5	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,559.00000	2,495	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			2.00000	3	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,857.00000	2,793	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			2.00000	2	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,957.00000	2,893	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			2.00000	2	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			3,007.00000	2,942	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			2.00000	2	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			3,106.00000	3,042	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1.00000	1	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,306.00000	3,241	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1.00000	1	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,555.00000	3,491	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1.00000	1	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,505.00000	3,441	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1.00000	1	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,406.00000	3,341	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			3.00000	3	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,807.00000	2,743	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			2.00000	3	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,907.00000	2,843	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1.00000	2	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			3,156.00000	3,092	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			1.00000	1	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,256.00000	3,191	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1.00000	1	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,306.00000	3,241	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			3.00000	4	29.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,708.00000	2,644	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		4.00000	5	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,609.00000	2,545	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		2.00000	2	30.14	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		3,056.00000	2,992	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		1.00000	1	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		3,206.00000	3,142	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		4.00000	5	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,609.00000	2,545	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		1.00000	1	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,655.00000	3,591	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		1.00000	1	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,605.00000	3,541	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		0.00000	0	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,805.00000	3,741	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		0.00000	1	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,705.00000	3,641	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		0.00000	0	33.70	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,805.00000	4,740	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		0.00000	0	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		4,105.00000	4,040	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		0.00000	0	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		4,005.00000	3,941	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		0.00000	0	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,505.00000	4,440	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		0.00000	0	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,905.00000	4,840	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		0.00000	0	35.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		5,305.00000	5,240	35.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		0.00000	0	36.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,705.00000	5,640	36.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	0	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,405.00000	4,340	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		0.00000	0	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		5,205.00000	5,140	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		0.00000	0	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,605.00000	5,540	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		20.00000	22	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,625.00000	1,562	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		9.00000	10	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		2,213.00000	2,150	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,605.00000	4,540	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		0.00000	0	37.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,805.00000	5,740	37.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.60	Call			11.00000	12	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,115.00000	2,052	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			3.00000	4	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,708.00000	2,644	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			0.00000	0	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,905.00000	3,841	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			5,105.00000	5,040	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			29.00000	32	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,334.00000	1,273	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,305.00000	4,240	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	38.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			6,105.00000	6,040	38.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	34.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			5,005.00000	4,940	34.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,605.00000	5,540	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	38.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,205.00000	6,140	38.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	0	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,205.00000	4,140	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	35.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,405.00000	5,340	35.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	37.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			6,005.00000	5,940	37.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	35.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,305.00000	5,240	35.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			15.00000	16	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,870.00000	1,807	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			5.00000	6	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,460.00000	2,396	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	0	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			4,255.00000	4,190	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,855.00000	4,790	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	35.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,455.00000	5,390	35.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	38.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			6,055.00000	5,990	38.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,305.00000	4,240	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			17.00000	18	27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,771.00000	1,709	27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1.00000	1	30.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,555.00000	3,491	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,155.00000	4,090	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			0.00000	0	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			4,755.00000	4,690	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	35.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,355.00000	5,290	35.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			20.00000	22	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,625.00000	1,562	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,605.00000	4,540	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			8.00000	9	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			2,263.00000	2,199	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1.00000	1	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			3,455.00000	3,391	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,055.00000	3,990	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			0.00000	0	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			4,655.00000	4,590	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			0.00000	0	36.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			5,755.00000	5,690	36.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			0.00000	0	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,805.00000	3,741	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			27.00000	30	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,382.00000	1,320	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			0.00000	0	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,755.00000	3,691	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,355.00000	4,290	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			18.00000	19	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,722.00000	1,660	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			0.00000	0	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,855.00000	3,791	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			0.00000	0	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			4,455.00000	4,390	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			0.00000	0	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			5,055.00000	4,990	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			0.00000	0	38.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			6,255.00000	6,190	38.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,405.00000	4,340	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	39.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			6,405.00000	6,340	39.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			6,305.00000	6,240	38.92	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,355.00000	4,290	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,955.00000	4,890	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	38.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			6,155.00000	6,090	38.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,505.00000	6,440	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,155.00000	4,090	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	35.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,355.00000	5,290	35.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	39.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,555.00000	6,490	39.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	37.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,955.00000	5,890	37.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	37.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,855.00000	5,790	37.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			36.00000	40	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,191.00000	1,130	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,155.00000	5,090	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	36.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,555.00000	5,490	36.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			413.00000	458	18.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			118.00000	98	18.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			24.00000	26	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,479.00000	1,417	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			1.00000	1	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,356.00000	3,291	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,055.00000	3,990	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	37.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,855.00000	5,790	37.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			348.00000	389	18.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			153.00000	129	18.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			643.00000	697	18.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			47.00000	37	18.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			167.00000	188	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			372.00000	329	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			685.00000	741	18.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			40.00000	31	18.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			4.00000	4	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,658.00000	2,594	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			601.00000	654	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 14/12/2009 Currency Future	6.95	Put			56.00000	45	18.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			3.00000	3	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,758.00000	2,694	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,855.00000	4,790	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			601.00000	654	18.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			56.00000	45	18.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			728.00000	786	18.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			33.00000	26	18.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,945.00000	4,010	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,445.00000	2,510	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			0.00000	0	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			957.00000	1,019	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			12.00000	9	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			8,055.00000	7,990	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,195.00000	4,260	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,695.00000	2,760	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,201.00000	1,264	20.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			6.00000	4	20.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			141.00000	158	19.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			445.00000	399	19.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	44.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,805.00000	7,740	44.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,155.00000	5,090	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,495.00000	2,560	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			0.00000	0	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,498.00000	1,562	22.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			3.00000	2	22.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			561.00000	613	18.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			66.00000	53	18.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,697.00000	1,761	24.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			1.00000	1	24.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	43.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,655.00000	7,590	43.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			2,745.00000	2,810	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			1,747.00000	1,811	24.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			1.00000	1	24.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			773.00000	831	18.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			27.00000	21	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 14/12/2009 Currency Future	15.25	Call			0.00000	0	44.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,755.00000	7,690	44.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,645.00000	2,710	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,647.00000	1,711	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			2.00000	1	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	44.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,855.00000	7,790	44.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,595.00000	2,660	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,597.00000	1,661	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			2.00000	2	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	44.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,905.00000	7,840	44.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			2,845.00000	2,910	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			1,846.00000	1,911	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			1.00000	1	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			864.00000	924	18.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			19.00000	14	18.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			2,895.00000	2,960	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			1,896.00000	1,960	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			1.00000	1	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			910.00000	971	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			15.00000	11	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	43.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,605.00000	7,540	43.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,045.00000	3,110	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,046.00000	2,110	26.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			1.00000	0	26.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,054.00000	1,117	19.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			8.00000	7	19.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			262.00000	297	18.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			217.00000	188	18.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			5.00000	6	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,460.00000	2,396	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	43.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,455.00000	7,390	43.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,145.00000	3,210	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,146.00000	2,210	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			0.00000	0	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,152.00000	1,215	20.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.35	Put			6.00000	5	20.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	42.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,355.00000	7,290	42.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,195.00000	3,260	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,196.00000	2,260	27.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			0.00000	0	27.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	42.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,305.00000	7,240	42.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,245.00000	3,310	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,246.00000	2,310	27.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			0.00000	0	27.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,250.00000	1,314	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			5.00000	4	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	42.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,255.00000	7,190	42.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,095.00000	3,160	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,096.00000	2,160	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			0.00000	0	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,103.00000	1,166	19.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			7.00000	6	19.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,405.00000	7,340	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,445.00000	3,510	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,448.00000	1,512	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			3.00000	2	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			522.00000	572	18.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			77.00000	62	18.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	41.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			7,055.00000	6,990	41.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,545.00000	3,610	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,545.00000	2,610	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,547.00000	1,612	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			2.00000	2	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			0.00000	0	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,955.00000	3,891	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,955.00000	6,890	41.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	39.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,455.00000	6,390	39.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,455.00000	8,390	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,555.00000	4,490	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,555.00000	8,490	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,345.00000	3,410	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,346.00000	2,410	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,349.00000	1,413	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			4.00000	3	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			448.00000	495	18.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			103.00000	85	18.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	40.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,655.00000	6,590	40.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,655.00000	8,590	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	40.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,755.00000	6,690	40.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,755.00000	8,690	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,295.00000	3,360	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,296.00000	2,360	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,300.00000	1,363	21.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			4.00000	3	21.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	40.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,705.00000	6,640	40.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,705.00000	8,640	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	41.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,905.00000	6,840	41.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,905.00000	8,840	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,955.00000	8,890	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			2,995.00000	3,060	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			1,996.00000	2,060	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			1.00000	1	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,005.00000	1,068	19.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			10.00000	8	19.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	41.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.50	Put			7,005.00000	6,940	41.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			9,005.00000	8,940	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			0.00000	0	40.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,805.00000	6,740	40.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,805.00000	8,740	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			3,495.00000	3,560	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,505.00000	8,440	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			3,645.00000	3,710	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	0	39.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			6,355.00000	6,290	39.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	0	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			8,355.00000	8,290	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call			3,395.00000	3,460	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put			0.00000	0	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call			2,395.00000	2,460	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put			0.00000	0	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call			1,399.00000	1,462	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put			3.00000	3	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call			484.00000	533	18.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put			89.00000	73	18.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call			0.00000	0	40.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put			6,605.00000	6,540	40.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put			8,605.00000	8,540	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call			3,595.00000	3,660	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put			0.00000	0	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call			0.00000	0	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put			8,405.00000	8,340	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call			0.00000	0	40.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put			6,855.00000	6,790	40.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call			0.00000	0	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put			8,855.00000	8,790	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call			3,695.00000	3,760	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put			0.00000	0	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,695.00000	2,760	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,697.00000	1,761	24.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			1.00000	1	24.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			728.00000	786	18.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			33.00000	26	18.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	0	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,305.00000	8,240	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,745.00000	3,810	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,255.00000	8,190	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			3,845.00000	3,910	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			10.00000	11	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			2,164.00000	2,101	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			8,155.00000	8,090	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			3,895.00000	3,960	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			11.00000	12	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,115.00000	2,052	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			8,105.00000	8,040	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,795.00000	3,860	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,795.00000	2,860	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,796.00000	1,861	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			1.00000	1	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			818.00000	877	18.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			23.00000	17	18.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			9.00000	10	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,213.00000	2,150	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,205.00000	8,140	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,945.00000	4,010	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			2,945.00000	3,010	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			1,946.00000	2,010	25.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			1.00000	1	25.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			957.00000	1,019	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			12.00000	9	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			3,995.00000	4,060	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			8,005.00000	7,940	45.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			4,045.00000	4,110	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,045.00000	3,110	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 14/12/2009 Currency Future	4.45	Put		0.00000	0	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,046.00000	2,110	26.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		1.00000	0	26.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,054.00000	1,117	19.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		8.00000	7	19.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	44.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		7,955.00000	7,890	44.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.68990	7.62350		18.78	515,223.30	67	29,404.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		611.00000	656	18.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		187.00000	166	18.36	18,260,000.00	110	110.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		386.00000	423	18.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		363.00000	333	18.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		330.00000	356	18.98	3,560,000.00	10	10.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		456.00000	416	18.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		131.00000	141	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		1,208.00000	1,151	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call		313.00000	338	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put		490.00000	448	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		282.00000	305	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		559.00000	515	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		366.00000	399	18.74	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		393.00000	359	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		749.00000	799	18.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		126.00000	109	18.19	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		348.00000	375	18.78	0.00	0	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		424.00000	385	18.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		297.00000	321	19.37	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		524.00000	481	19.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		219.00000	237	20.56	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		746.00000	697	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		348.00000	375	18.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		424.00000	385	18.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		25.00000	26	30.45	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,451.00000	3,386	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		7.00000	9	31.61	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,684.00000	4,619	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		410.00000	448	18.66	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		337.00000	308	18.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		157.00000	169	21.93	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		1,034.00000	979	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		91.00000	97	24.49	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,617.00000	1,558	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		54.00000	59	27.08	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,281.00000	2,219	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		181.00000	195	21.34	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	8.35	Put			907.00000	855	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			64.00000	68	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,090.00000	2,028	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			242.00000	262	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			669.00000	622	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			231.00000	249	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			707.00000	659	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			255.00000	275	19.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			631.00000	586	19.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			209.00000	225	20.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			785.00000	736	20.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			164.00000	177	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			991.00000	937	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			172.00000	186	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			949.00000	896	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			190.00000	205	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			866.00000	815	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			199.00000	215	20.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			825.00000	775	20.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			150.00000	162	22.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			1,077.00000	1,022	22.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			137.00000	148	22.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			1,164.00000	1,108	22.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			143.00000	155	22.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			1,120.00000	1,065	22.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			126.00000	135	22.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,252.00000	1,195	22.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			111.00000	119	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,387.00000	1,329	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			98.00000	105	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,525.00000	1,465	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			106.00000	114	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,433.00000	1,374	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			116.00000	124	23.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,342.00000	1,284	23.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			81.00000	87	25.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,758.00000	1,697	25.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			76.00000	81	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,852.00000	1,791	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			68.00000	73	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,995.00000	1,933	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			73.00000	78	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,900.00000	1,838	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			64.00000	68	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,090.00000	2,028	26.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.50	Call		19.00000	20	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,896.00000	3,831	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		66.00000	71	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		2,043.00000	1,981	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		52.00000	57	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		2,329.00000	2,267	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		47.00000	50	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,473.00000	2,411	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		39.00000	42	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,716.00000	2,652	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		45.00000	49	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,522.00000	2,459	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		50.00000	54	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		2,377.00000	2,315	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		50.00000	54	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		2,377.00000	2,315	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		44.00000	47	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,570.00000	2,507	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		44.00000	47	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,570.00000	2,507	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		34.00000	37	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,911.00000	2,847	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		33.00000	36	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,960.00000	2,896	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		35.00000	38	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,862.00000	2,798	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		32.00000	34	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		3,009.00000	2,945	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		29.00000	31	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		3,156.00000	3,091	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		25.00000	27	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		3,402.00000	3,337	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		22.00000	23	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,649.00000	3,583	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		23.00000	24	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,599.00000	3,534	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		24.00000	25	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,500.00000	3,435	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		23.00000	25	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,550.00000	3,485	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		28.00000	29	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		3,254.00000	3,190	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		28.00000	30	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,205.00000	3,140	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		26.00000	28	30.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.95	Put		3,353.00000	3,288	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		25.00000	26	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,451.00000	3,386	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		27.00000	29	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,303.00000	3,239	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		30.00000	32	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		3,107.00000	3,042	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		32.00000	34	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		3,009.00000	2,945	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		28.00000	30	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,205.00000	3,140	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		21.00000	23	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,698.00000	3,633	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		20.00000	21	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,836.00000	3,771	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		21.00000	22	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,747.00000	3,682	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		21.00000	22	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,747.00000	3,682	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		20.00000	22	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,797.00000	3,732	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		17.00000	19	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		4,044.00000	3,979	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		20.00000	21	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,846.00000	3,781	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		15.00000	17	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		4,142.00000	4,078	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		19.00000	20	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,945.00000	3,880	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		18.00000	19	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,995.00000	3,930	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		59.00000	64	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		2,185.00000	2,124	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		47.00000	50	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,473.00000	2,411	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		41.00000	44	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,667.00000	2,604	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		38.00000	41	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,764.00000	2,701	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		5.00000	6	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,932.00000	4,866	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		71.00000	76	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,947.00000	1,886	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		18.00000	19	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,995.00000	3,930	32.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.70	Call			1.00000	1	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			6,077.00000	6,011	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			78.00000	84	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,805.00000	1,744	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			28.00000	29	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,254.00000	3,190	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			1.00000	1	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,928.00000	5,861	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			84.00000	90	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,711.00000	1,650	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			1.00000	2	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,828.00000	5,762	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			88.00000	94	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,664.00000	1,604	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			24.00000	25	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,500.00000	3,435	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			1.00000	2	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,778.00000	5,712	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			95.00000	101	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,571.00000	1,511	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			2.00000	2	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,678.00000	5,612	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			13.00000	15	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,240.00000	4,175	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			1.00000	1	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			6,327.00000	6,261	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			61.00000	66	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,138.00000	2,076	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			16.00000	19	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			4,093.00000	4,029	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			14.00000	16	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,191.00000	4,126	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			1.00000	1	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			6,277.00000	6,211	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			13.00000	15	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,240.00000	4,175	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			12.00000	14	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			4,338.00000	4,274	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			10.00000	12	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,437.00000	4,372	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			1.00000	1	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,527.00000	6,461	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			57.00000	61	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,233.00000	2,171	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			21.00000	23	31.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,698.00000	3,633	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		14.00000	16	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,191.00000	4,126	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		13.00000	14	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		4,289.00000	4,225	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		1.00000	1	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,377.00000	6,311	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		1.00000	1	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		6,177.00000	6,111	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		81.00000	87	25.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,758.00000	1,697	25.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		1.00000	1	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,878.00000	5,812	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		121.00000	130	23.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,297.00000	1,240	23.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		2.00000	2	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,578.00000	5,512	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		106.00000	114	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,433.00000	1,374	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		31.00000	33	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,058.00000	2,993	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		23.00000	25	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,550.00000	3,485	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		2.00000	2	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,728.00000	5,662	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		27.00000	29	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,303.00000	3,239	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		20.00000	22	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,797.00000	3,732	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		1.00000	1	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,978.00000	5,911	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		33.00000	36	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,960.00000	2,896	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		31.00000	33	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,058.00000	2,993	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		2.00000	2	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,628.00000	5,562	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		102.00000	110	23.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,479.00000	1,420	23.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		1.00000	1	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		6,027.00000	5,961	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		2.00000	3	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,529.00000	5,463	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		37.00000	39	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,813.00000	2,749	28.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.00	Call			3.00000	3	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,379.00000	5,313	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			38.00000	41	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,764.00000	2,701	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			3.00000	3	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,329.00000	5,264	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			3.00000	4	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			5,230.00000	5,164	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			42.00000	45	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,619.00000	2,555	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			39.00000	42	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,716.00000	2,652	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			3.00000	4	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,280.00000	5,214	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			49.00000	52	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,425.00000	2,363	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			6.00000	6	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,882.00000	4,817	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			57.00000	61	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,233.00000	2,171	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			6.00000	7	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,783.00000	4,718	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			268.00000	290	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			595.00000	550	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			7.00000	8	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,733.00000	4,668	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			45.00000	49	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,522.00000	2,459	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			42.00000	45	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,619.00000	2,555	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			4.00000	5	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			5,081.00000	5,015	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			54.00000	59	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,281.00000	2,219	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			6.00000	7	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,832.00000	4,767	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			61.00000	66	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,138.00000	2,076	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			73.00000	78	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,900.00000	1,838	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			7.00000	8	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,733.00000	4,668	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			78.00000	84	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,805.00000	1,744	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			8.00000	9	31.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,634.00000	4,569	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			436.00000	475	18.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			312.00000	285	18.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			3,974.00000	4,040	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			2,476.00000	2,542	24.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			2.00000	2	24.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,028.00000	1,086	18.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			54.00000	46	18.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			5.00000	5	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			5,031.00000	4,965	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			0.00000	0	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			8,027.00000	7,960	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,224.00000	4,290	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			2,725.00000	2,791	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			2.00000	1	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,255.00000	1,318	18.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			32.00000	28	18.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			0.00000	0	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,777.00000	7,711	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			548.00000	591	18.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			225.00000	202	18.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			95.00000	101	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,571.00000	1,511	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			88.00000	94	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,664.00000	1,604	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			66.00000	71	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			2,043.00000	1,981	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			11.00000	13	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			4,388.00000	4,323	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			2,526.00000	2,592	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			2.00000	2	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			1,541.00000	1,604	19.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			17.00000	14	19.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			678.00000	726	18.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			154.00000	136	18.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			10.00000	11	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			4,486.00000	4,421	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			2.00000	3	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			5,479.00000	5,413	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			2,675.00000	2,741	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			2.00000	1	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			1,686.00000	1,750	20.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			12.00000	10	20.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.95	Call			786.00000	837	18.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			113.00000	97	18.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			1,735.00000	1,799	20.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			11.00000	9	20.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			824.00000	876	18.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			101.00000	86	18.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			2,775.00000	2,841	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			1.00000	1	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			1,783.00000	1,848	20.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			10.00000	8	20.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			863.00000	916	18.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			90.00000	76	18.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,576.00000	2,642	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			2.00000	2	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,589.00000	1,653	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			15.00000	13	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			713.00000	762	18.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			140.00000	122	18.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			2,875.00000	2,941	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			1.00000	1	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			1,881.00000	1,946	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			8.00000	6	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			944.00000	999	17.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			70.00000	59	17.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,925.00000	2,991	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,931.00000	1,996	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			7.00000	6	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			985.00000	1,041	17.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			62.00000	51	17.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			8.00000	10	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,585.00000	4,520	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,074.00000	3,141	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,079.00000	2,144	22.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			5.00000	4	22.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,116.00000	1,178	18.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			43.00000	38	18.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			2.00000	3	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,429.00000	5,363	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,124.00000	3,191	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,128.00000	2,194	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			5.00000	4	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,162.00000	1,224	18.62	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.50	Put			39.00000	34	18.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,224.00000	3,290	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			1.00000	1	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,227.00000	2,293	23.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			4.00000	3	23.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			490.00000	531	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			266.00000	241	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,174.00000	3,240	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			1.00000	1	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,178.00000	2,244	22.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			4.00000	4	22.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,209.00000	1,271	18.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			35.00000	31	18.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			462.00000	502	18.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			289.00000	262	18.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,024.00000	3,091	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			1.00000	1	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,029.00000	2,095	21.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			6.00000	5	21.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,071.00000	1,132	18.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			47.00000	42	18.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,274.00000	3,340	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	0	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,277.00000	2,343	23.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			4.00000	3	23.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,302.00000	1,365	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			29.00000	25	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			518.00000	561	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			245.00000	221	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			3,424.00000	3,490	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			0.00000	0	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			2,426.00000	2,492	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			3.00000	2	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,445.00000	1,508	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			21.00000	18	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,524.00000	3,590	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			0.00000	0	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			5.00000	6	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,981.00000	4,916	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			1.00000	1	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,477.00000	6,411	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			0.00000	0	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,477.00000	8,410	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			1.00000	1	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,577.00000	6,511	30.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.20	Call			0.00000	0	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,577.00000	8,510	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,324.00000	3,390	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			0.00000	0	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,327.00000	2,393	23.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			3.00000	3	23.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,349.00000	1,412	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			26.00000	22	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			1.00000	1	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,677.00000	6,611	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,677.00000	8,610	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			1.00000	1	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,777.00000	6,711	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,777.00000	8,710	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			1.00000	1	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,727.00000	6,661	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,727.00000	8,660	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			1.00000	1	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,927.00000	6,861	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,927.00000	8,860	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			1.00000	1	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,977.00000	6,911	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,977.00000	8,910	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			2,974.00000	3,041	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			1,980.00000	2,045	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			6.00000	5	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			1.00000	1	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			7,027.00000	6,961	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			9,027.00000	8,960	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			1.00000	1	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,827.00000	6,761	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,827.00000	8,760	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,474.00000	3,540	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			0.00000	0	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,493.00000	1,556	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			19.00000	16	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			644.00000	690	18.32	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	7.15	Put			170.00000	151	18.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			9.00000	10	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,536.00000	4,471	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			0.00000	0	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			8,527.00000	8,460	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			3,574.00000	3,640	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			0.00000	0	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			1.00000	1	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			6,427.00000	6,361	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			0.00000	0	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			8,427.00000	8,360	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			3,624.00000	3,690	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	0	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			2,625.00000	2,691	25.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			2.00000	2	25.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			1,637.00000	1,701	20.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			14.00000	11	20.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			0.00000	0	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			8,377.00000	8,310	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,374.00000	3,440	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put			0.00000	0	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call			2,376.00000	2,442	23.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put			3.00000	3	23.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call			1,397.00000	1,460	19.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put			23.00000	20	19.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call			579.00000	623	18.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put			205.00000	183	18.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call			1.00000	1	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put			6,627.00000	6,561	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call			0.00000	0	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put			8,627.00000	8,560	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call			1.00000	1	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put			6,877.00000	6,811	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call			0.00000	0	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put			8,877.00000	8,810	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call			3,724.00000	3,790	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put			0.00000	0	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call			0.00000	0	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put			8,277.00000	8,210	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call			3,774.00000	3,840	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put			0.00000	0	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call			1.00000	1	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put			6,227.00000	6,161	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call			0.00000	0	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put			8,227.00000	8,160	33.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.80	Call			3,824.00000	3,890	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put			0.00000	0	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call			2,825.00000	2,891	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put			1.00000	1	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call			1,832.00000	1,897	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put			9.00000	7	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call			903.00000	957	18.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put			80.00000	67	18.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call			0.00000	0	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put			8,177.00000	8,110	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call			3,924.00000	3,990	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put			0.00000	0	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,925.00000	2,991	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,931.00000	1,996	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			7.00000	6	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			985.00000	1,041	17.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			62.00000	51	17.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call			0.00000	0	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put			8,077.00000	8,010	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call			4,074.00000	4,140	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put			0.00000	0	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,074.00000	3,141	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,079.00000	2,144	22.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			5.00000	4	22.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,116.00000	1,178	18.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			43.00000	38	18.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			410.00000	448	18.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			337.00000	308	18.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call			0.00000	0	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put			7,927.00000	7,860	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call			4,024.00000	4,090	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put			0.00000	0	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call			0.00000	0	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put			7,977.00000	7,910	33.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.82000		7.75050		18.95	782,000.00	100	16,954.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			809.00000	858	18.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			209.00000	188	18.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			486.00000	520	18.88	0.00	0	433.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			486.00000	450	18.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			467.00000	498	18.95	99,600,000.00	200	200.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			517.00000	478	18.95	95,600,000.00	200	300.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			186.00000	198	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,535.00000	1,478	23.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.95	Call			416.00000	443	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			615.00000	573	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			400.00000	426	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			649.00000	606	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			385.00000	410	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			684.00000	640	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			467.00000	498	18.95	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			517.00000	478	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			449.00000	479	19.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			549.00000	509	19.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			508.00000	544	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			458.00000	424	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			331.00000	353	20.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			830.00000	783	20.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			319.00000	340	20.58	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			868.00000	820	20.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			416.00000	443	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			615.00000	573	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			42.00000	45	31.15	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,442.00000	4,375	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			26.00000	27	33.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,675.00000	5,607	33.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			3.00000	3	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,753.00000	9,683	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			432.00000	461	19.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			582.00000	541	19.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			156.00000	166	24.18	0.00	0	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,805.00000	1,746	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			112.00000	119	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,362.00000	2,299	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			555.00000	593	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			405.00000	373	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			297.00000	316	20.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			946.00000	896	20.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			357.00000	380	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			756.00000	710	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			343.00000	366	20.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			793.00000	746	20.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			307.00000	328	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			907.00000	858	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			276.00000	294	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			1,026.00000	974	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			257.00000	274	21.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			1,107.00000	1,054	21.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			286.00000	305	21.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.45	Put			986.00000	935	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			267.00000	284	21.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			1,066.00000	1,014	21.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			249.00000	265	21.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			1,148.00000	1,095	21.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			175.00000	186	23.52	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,625.00000	1,566	23.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			240.00000	256	21.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			1,190.00000	1,136	21.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			225.00000	239	22.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,274.00000	1,219	22.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			233.00000	248	22.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,232.00000	1,178	22.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			218.00000	232	22.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,317.00000	1,262	22.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			198.00000	210	22.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,447.00000	1,390	22.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			211.00000	224	22.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,360.00000	1,304	22.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			192.00000	204	23.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,491.00000	1,434	23.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			180.00000	192	23.36	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,580.00000	1,522	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			204.00000	217	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,404.00000	1,347	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			148.00000	157	24.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,897.00000	1,837	24.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			136.00000	145	24.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			2,036.00000	1,975	24.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			144.00000	152	24.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,943.00000	1,882	24.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			130.00000	137	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			2,129.00000	2,067	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			140.00000	148	24.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,989.00000	1,928	24.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			47.00000	50	30.71	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			4,197.00000	4,130	30.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			133.00000	141	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			2,082.00000	2,021	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			103.00000	110	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,503.00000	2,440	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			91.00000	96	27.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,740.00000	2,676	27.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			101.00000	107	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,550.00000	2,487	26.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Call		109.00000	116	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,409.00000	2,346	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		156.00000	166	24.18	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,805.00000	1,746	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		126.00000	134	25.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,175.00000	2,114	25.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		119.00000	126	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,268.00000	2,206	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		106.00000	113	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		2,456.00000	2,393	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		95.00000	101	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,645.00000	2,581	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		38.00000	40	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		4,687.00000	4,620	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		122.00000	130	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,222.00000	2,160	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		115.00000	123	25.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,315.00000	2,253	25.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		98.00000	104	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,597.00000	2,534	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		93.00000	99	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,692.00000	2,629	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		37.00000	39	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,737.00000	4,669	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		119.00000	126	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,268.00000	2,206	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		95.00000	101	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,645.00000	2,581	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		86.00000	91	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,836.00000	2,771	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		35.00000	37	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,884.00000	4,817	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		109.00000	116	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,409.00000	2,346	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		93.00000	99	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,692.00000	2,629	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		88.00000	94	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,788.00000	2,724	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		84.00000	89	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,884.00000	2,819	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		80.00000	85	27.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,980.00000	2,915	27.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		33.00000	35	32.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		5,032.00000	4,965	32.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		122.00000	130	25.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,222.00000	2,160	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		35.00000	38	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,835.00000	4,768	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		152.00000	161	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,851.00000	1,791	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		115.00000	123	25.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,315.00000	2,253	25.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		508.00000	544	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		458.00000	424	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		126.00000	134	25.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,175.00000	2,114	25.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		41.00000	44	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,491.00000	4,424	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		531.00000	568	18.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		431.00000	398	18.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		160.00000	170	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,760.00000	1,700	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		152.00000	161	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,851.00000	1,791	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		40.00000	43	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,540.00000	4,473	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		165.00000	175	23.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,715.00000	1,655	23.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,001.00000	4,071	29.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	29.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		2,507.00000	2,576	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		7.00000	6	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,097.00000	1,156	17.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		97.00000	86	17.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		61.00000	65	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,561.00000	3,495	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		18.00000	19	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,517.00000	6,449	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		9.00000	10	35.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		8,009.00000	7,940	35.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,251.00000	4,320	29.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	29.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		2,755.00000	2,824	23.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		5.00000	4	23.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,312.00000	1,374	17.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		61.00000	54	17.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		68.00000	72	28.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		3,318.00000	3,252	28.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		36.00000	38	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,786.00000	4,718	31.76	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	14.00	Call			20.00000	21	34.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			6,270.00000	6,201	34.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			10.00000	11	35.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,760.00000	7,691	35.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			687.00000	731	18.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			287.00000	261	18.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			170.00000	181	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,669.00000	1,611	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			144.00000	152	24.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,943.00000	1,882	24.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			48.00000	51	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			4,148.00000	4,081	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			2,557.00000	2,626	22.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			6.00000	6	22.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			1,584.00000	1,649	18.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			34.00000	29	18.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			777.00000	824	18.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			227.00000	204	18.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			63.00000	66	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,512.00000	3,446	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			28.00000	29	32.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			5,477.00000	5,409	32.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			1,772.00000	1,839	18.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			22.00000	19	18.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			911.00000	962	17.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			160.00000	142	17.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			45.00000	48	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			4,295.00000	4,228	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			30.00000	31	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			5,279.00000	5,211	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			59.00000	62	29.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,658.00000	3,592	29.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			39.00000	41	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,638.00000	4,571	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			26.00000	27	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,626.00000	5,557	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,805.00000	2,874	23.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			5.00000	4	23.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,820.00000	1,887	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			20.00000	17	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			946.00000	999	17.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			146.00000	129	17.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			57.00000	60	29.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,756.00000	3,690	29.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			25.00000	27	33.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,725.00000	5,657	33.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		2,656.00000	2,725	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		6.00000	5	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		1,678.00000	1,744	18.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		27.00000	24	18.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		842.00000	892	17.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		192.00000	172	17.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		370.00000	395	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		720.00000	675	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		82.00000	87	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,931.00000	2,867	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		54.00000	56	30.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,903.00000	3,836	30.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		24.00000	25	33.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,873.00000	5,805	33.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		2,606.00000	2,675	22.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		6.00000	5	22.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		1,631.00000	1,696	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		30.00000	26	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		53.00000	55	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,952.00000	3,885	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		34.00000	36	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,934.00000	4,866	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		24.00000	25	33.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,923.00000	5,855	33.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		78.00000	83	27.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		3,028.00000	2,963	27.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		52.00000	54	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		4,001.00000	3,934	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		33.00000	35	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,983.00000	4,915	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		23.00000	24	33.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,973.00000	5,904	33.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		56.00000	59	29.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,805.00000	3,739	29.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		25.00000	26	33.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,774.00000	5,706	33.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		2,855.00000	2,924	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		4.00000	4	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		1,868.00000	1,935	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		17.00000	15	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		983.00000	1,036	17.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		132.00000	116	17.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		91.00000	96	27.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,740.00000	2,676	27.00	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	11.40	Call		58.00000	61	29.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,707.00000	3,641	29.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		2,904.00000	2,974	24.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		4.00000	4	24.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		1,916.00000	1,983	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		15.00000	13	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,020.00000	1,075	17.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		120.00000	105	17.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		2,954.00000	3,023	24.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		4.00000	3	24.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		1,964.00000	2,032	18.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		14.00000	12	18.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,058.00000	1,114	17.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		108.00000	94	17.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		60.00000	63	29.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,610.00000	3,543	29.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		39.00000	42	31.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		4,589.00000	4,522	31.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		27.00000	28	33.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		5,576.00000	5,508	33.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,104.00000	3,173	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		3.00000	3	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,111.00000	2,180	19.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		11.00000	10	19.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,182.00000	1,242	17.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		81.00000	72	17.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		64.00000	68	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		3,463.00000	3,398	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		28.00000	30	32.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		5,428.00000	5,360	32.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,153.00000	3,223	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		3.00000	3	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,161.00000	2,229	20.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		10.00000	9	20.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,225.00000	1,286	17.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		74.00000	66	17.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		65.00000	69	28.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		3,415.00000	3,349	28.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		43.00000	46	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		4,393.00000	4,326	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		29.00000	30	32.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		5,378.00000	5,310	32.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,203.00000	3,272	25.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		3.00000	2	25.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,210.00000	2,279	20.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.55	Put			10.00000	9	20.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,268.00000	1,330	17.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			68.00000	60	17.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			580.00000	618	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			379.00000	348	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			67.00000	71	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			3,366.00000	3,301	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			44.00000	47	30.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			4,344.00000	4,277	30.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			29.00000	31	32.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			5,329.00000	5,261	32.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,253.00000	3,322	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			2,259.00000	2,328	20.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			9.00000	8	20.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			605.00000	645	18.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			355.00000	325	18.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,054.00000	3,123	25.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			3.00000	3	25.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,062.00000	2,130	19.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			11.00000	10	19.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,139.00000	1,199	17.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			89.00000	79	17.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			16.00000	17	34.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,766.00000	6,697	34.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			55.00000	58	29.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,854.00000	3,788	29.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			16.00000	17	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,815.00000	6,747	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			15.00000	16	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,865.00000	6,796	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,452.00000	3,522	27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	2	27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,458.00000	2,526	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			7.00000	6	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,492.00000	1,556	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			42.00000	36	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			716.00000	761	18.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			266.00000	241	18.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			32.00000	34	32.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			5,082.00000	5,014	32.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			18.00000	19	34.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,567.00000	6,499	34.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,502.00000	3,571	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			2.00000	1	27.36	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	6.25	Call			1,538.00000	1,603	18.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			38.00000	33	18.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			746.00000	792	18.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			246.00000	222	18.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			7.00000	7	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,506.00000	8,437	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,402.00000	3,472	26.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	26.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,408.00000	2,477	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			7.00000	7	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,446.00000	1,510	18.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			46.00000	40	18.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			17.00000	18	34.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,617.00000	6,548	34.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			7.00000	7	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,606.00000	8,537	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,303.00000	3,372	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			2.00000	2	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,309.00000	2,378	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			8.00000	8	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,356.00000	1,419	18.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			56.00000	49	18.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			632.00000	673	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			331.00000	303	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			16.00000	17	34.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,716.00000	6,647	34.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			6.00000	7	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,706.00000	8,637	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			6.00000	6	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,805.00000	8,736	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			6.00000	6	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,755.00000	8,686	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			78.00000	83	27.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			3,028.00000	2,963	27.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			33.00000	35	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,983.00000	4,915	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			15.00000	15	34.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,964.00000	6,895	34.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			5.00000	6	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,955.00000	8,886	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			15.00000	15	34.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,964.00000	6,895	34.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			3,004.00000	3,073	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			4.00000	3	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,013.00000	2,081	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	5.75	Put		12.00000	11	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		76.00000	81	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		3,076.00000	3,011	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		14.00000	15	34.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		7,014.00000	6,945	34.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		5.00000	5	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		9,005.00000	8,935	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		75.00000	79	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		3,124.00000	3,059	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		14.00000	15	34.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		7,063.00000	6,995	34.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		5.00000	5	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		9,054.00000	8,985	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		6.00000	6	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,855.00000	8,786	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		7.00000	7	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,556.00000	8,487	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		3,552.00000	3,621	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		1.00000	1	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		18.00000	19	34.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		6,468.00000	6,399	34.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		7.00000	8	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		8,457.00000	8,388	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		3,602.00000	3,671	27.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		1.00000	1	27.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		19.00000	20	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		6,418.00000	6,350	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		7.00000	8	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		8,407.00000	8,338	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call		3,702.00000	3,771	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put		1.00000	1	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call		2,706.00000	2,775	23.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put		5.00000	5	23.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call		1,725.00000	1,791	18.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put		24.00000	21	18.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call		876.00000	926	17.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put		176.00000	156	17.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call		20.00000	21	34.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put		6,319.00000	6,251	34.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call		8.00000	8	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put		8,307.00000	8,238	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call		3,752.00000	3,821	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put		1.00000	1	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call		8.00000	9	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put		8,258.00000	8,189	35.83	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 14/06/2010 Currency Future	3.90	Call			3,851.00000	3,921	29.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	29.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			21.00000	22	34.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			6,171.00000	6,102	34.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			9.00000	9	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			8,158.00000	8,089	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			3,901.00000	3,971	29.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Put			1.00000	1	29.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			22.00000	23	34.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			6,121.00000	6,053	34.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			9.00000	9	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			8,108.00000	8,039	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			3,801.00000	3,871	28.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			1.00000	1	28.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,805.00000	2,874	23.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			5.00000	4	23.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,820.00000	1,887	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			20.00000	17	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			946.00000	999	17.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			146.00000	129	17.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			46.00000	49	30.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			4,246.00000	4,179	30.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			21.00000	22	34.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			6,220.00000	6,152	34.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			8.00000	9	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put			8,208.00000	8,139	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call			3,951.00000	4,021	29.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put			1.00000	1	29.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			2,954.00000	3,023	24.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			4.00000	3	24.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			1,964.00000	2,032	18.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			14.00000	12	18.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,058.00000	1,114	17.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			108.00000	94	17.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call			50.00000	52	30.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put			4,099.00000	4,032	30.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call			22.00000	24	34.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put			6,072.00000	6,004	34.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call			9.00000	10	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put			8,059.00000	7,990	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call			51.00000	53	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put			4,050.00000	3,983	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call			23.00000	24	33.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put			6,022.00000	5,954	33.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call			4,051.00000	4,120	29.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.70	Put		1.00000	0	29.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,054.00000	3,123	25.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	25.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,062.00000	2,130	19.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		11.00000	10	19.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,139.00000	1,199	17.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		89.00000	79	17.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Call		10.00000	10	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		7,959.00000	7,890	35.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			7.95310	7.87960		19.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		577.00000	612	19.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		598.00000	559	19.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		525.00000	555	19.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		695.00000	652	19.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		493.00000	521	19.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		763.00000	718	19.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		559.00000	592	19.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		630.00000	588	19.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		596.00000	634	19.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		567.00000	530	19.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		618.00000	656	18.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		538.00000	502	18.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		596.00000	634	19.08	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		567.00000	530	19.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		423.00000	447	20.54	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		943.00000	894	20.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		508.00000	538	19.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		729.00000	685	19.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		449.00000	475	20.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		870.00000	822	20.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		463.00000	490	20.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		834.00000	787	20.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,484.00000	3,557	25.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		4.00000	4	25.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,494.00000	2,567	20.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		15.00000	13	20.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,549.00000	1,615	17.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		69.00000	62	17.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		815.00000	860	18.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		335.00000	307	18.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		156.00000	165	25.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,676.00000	2,612	25.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		76.00000	80	30.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,596.00000	4,527	30.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		41.00000	44	33.31	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 13/09/2010 Currency Future	14.40	Put			6,562.00000	6,490	33.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call			22.00000	23	35.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put			8,542.00000	8,470	35.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call			3,633.00000	3,706	25.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put			3.00000	3	25.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call			2,642.00000	2,714	21.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put			12.00000	11	21.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call			1,683.00000	1,751	18.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put			53.00000	47	18.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call			902.00000	950	17.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put			272.00000	246	17.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call			167.00000	176	25.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put			2,537.00000	2,473	25.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call			80.00000	84	29.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put			4,450.00000	4,381	29.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call			43.00000	46	33.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put			6,414.00000	6,343	33.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call			23.00000	25	35.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put			8,394.00000	8,322	35.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call			3,583.00000	3,656	25.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put			3.00000	3	25.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call			2,593.00000	2,665	21.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put			13.00000	12	21.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call			1,638.00000	1,705	18.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put			58.00000	52	18.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call			872.00000	919	18.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put			293.00000	266	18.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call			163.00000	172	25.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put			2,583.00000	2,519	25.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call			78.00000	83	30.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put			4,499.00000	4,430	30.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call			43.00000	45	33.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put			6,463.00000	6,392	33.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call			23.00000	24	35.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put			8,443.00000	8,371	35.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call			3,732.00000	3,806	26.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put			3.00000	2	26.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call			2,740.00000	2,813	21.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put			11.00000	10	21.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call			1,774.00000	1,842	18.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put			44.00000	39	18.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call			964.00000	1,014	17.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put			235.00000	211	17.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call			174.00000	184	25.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put			2,445.00000	2,381	25.36	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 13/09/2010 Currency Future	12.15	Call			83.00000	87	29.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put			4,353.00000	4,284	29.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call			45.00000	47	33.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put			6,315.00000	6,244	33.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call			24.00000	26	35.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put			8,295.00000	8,223	35.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call			3,782.00000	3,855	26.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put			3.00000	2	26.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call			2,790.00000	2,862	22.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put			10.00000	9	22.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call			1,820.00000	1,889	18.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put			40.00000	36	18.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call			997.00000	1,047	17.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put			217.00000	194	17.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call			178.00000	189	25.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put			2,399.00000	2,335	25.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call			84.00000	89	29.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put			4,305.00000	4,236	29.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call			46.00000	48	32.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put			6,266.00000	6,195	32.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call			25.00000	27	35.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put			8,245.00000	8,174	35.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call			3,832.00000	3,905	26.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put			2.00000	2	26.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call			2,839.00000	2,912	22.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put			10.00000	9	22.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call			1,866.00000	1,935	18.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put			37.00000	32	18.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call			1,030.00000	1,081	17.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put			200.00000	178	17.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call			183.00000	193	25.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put			2,353.00000	2,290	25.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call			86.00000	91	29.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put			4,256.00000	4,187	29.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			46.00000	49	32.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			6,217.00000	6,146	32.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			25.00000	27	35.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			8,196.00000	8,124	35.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			3,932.00000	4,005	27.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			2.00000	2	27.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			2,938.00000	3,011	22.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			8.00000	7	22.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			1,960.00000	2,030	18.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			30.00000	26	18.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,099.00000	1,152	17.37	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 13/09/2010 Currency Future	6.95	Put			169.00000	149	17.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			191.00000	202	24.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			2,262.00000	2,199	24.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			89.00000	94	29.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			4,159.00000	4,091	29.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			48.00000	50	32.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			6,118.00000	6,047	32.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			27.00000	29	35.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			8,097.00000	8,025	35.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			3,981.00000	4,055	27.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			2.00000	2	27.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			2,988.00000	3,060	22.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			8.00000	7	22.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call			2,007.00000	2,078	18.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			27.00000	25	18.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,134.00000	1,192	17.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			155.00000	138	17.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			196.00000	207	24.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			2,216.00000	2,154	24.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			91.00000	95	29.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			4,111.00000	4,042	29.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			49.00000	51	32.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			6,069.00000	5,998	32.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			27.00000	29	35.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			8,048.00000	7,976	35.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,081.00000	4,154	27.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			1.00000	1	27.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,087.00000	3,159	23.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put			7.00000	6	23.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call			2,103.00000	2,175	19.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put			23.00000	22	19.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call			1,211.00000	1,272	17.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put			131.00000	119	17.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call			205.00000	216	24.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put			2,125.00000	2,063	24.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call			94.00000	98	29.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put			4,014.00000	3,945	29.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call			50.00000	52	32.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put			5,970.00000	5,899	32.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call			28.00000	30	35.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put			7,949.00000	7,877	35.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call			4,031.00000	4,104	27.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put			2.00000	1	27.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call			3,037.00000	3,110	23.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put			7.00000	7	23.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	5.85	Call		2,054.00000	2,127	18.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put		25.00000	23	18.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call		1,171.00000	1,232	17.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put		141.00000	129	17.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call		201.00000	211	24.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put		2,171.00000	2,108	24.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call		92.00000	97	29.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put		4,063.00000	3,994	29.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call		49.00000	52	32.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put		6,020.00000	5,948	32.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call		28.00000	29	35.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put		7,998.00000	7,926	35.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.07080	7.99600		19.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		673.00000	708	19.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		677.00000	637	19.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		603.00000	633	19.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		807.00000	763	19.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		587.00000	617	19.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put		841.00000	796	19.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		572.00000	600	20.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		876.00000	830	20.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		655.00000	688	19.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		709.00000	667	19.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		637.00000	669	19.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put		741.00000	698	19.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call		693.00000	729	19.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put		647.00000	608	19.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call		502.00000	527	20.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put		1,056.00000	1,006	20.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		489.00000	513	20.74	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		1,093.00000	1,043	20.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		620.00000	651	19.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		774.00000	730	19.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		542.00000	569	20.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		946.00000	899	20.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		515.00000	541	20.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		1,019.00000	970	20.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		528.00000	555	20.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		982.00000	934	20.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,503.00000	3,578	23.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		7.00000	7	23.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,520.00000	2,593	19.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		24.00000	22	19.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,600.00000	1,664	17.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		104.00000	94	17.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	7.50	Call			901.00000	944	18.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put			405.00000	373	18.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call			216.00000	226	25.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put			2,720.00000	2,656	25.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call			114.00000	120	29.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put			4,618.00000	4,549	29.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call			69.00000	72	32.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put			6,573.00000	6,501	32.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call			40.00000	42	33.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put			8,544.00000	8,471	33.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call			3,602.00000	3,677	24.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put			6.00000	6	24.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call			2,617.00000	2,690	20.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put			21.00000	19	20.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call			1,685.00000	1,751	17.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put			89.00000	80	17.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call			955.00000	999	18.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put			359.00000	328	18.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call			224.00000	235	25.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put			2,628.00000	2,564	25.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call			118.00000	123	28.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put			4,522.00000	4,452	28.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call			70.00000	73	31.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put			6,474.00000	6,403	31.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call			41.00000	44	33.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put			8,445.00000	8,373	33.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call			3,553.00000	3,627	24.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put			7.00000	6	24.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call			2,569.00000	2,641	20.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put			23.00000	20	20.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call			1,642.00000	1,707	17.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put			96.00000	87	17.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call			927.00000	971	18.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put			381.00000	350	18.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call			220.00000	231	25.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put			2,674.00000	2,610	25.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call			116.00000	121	28.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put			4,570.00000	4,501	28.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call			69.00000	72	31.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put			6,523.00000	6,452	31.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call			41.00000	43	33.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put			8,495.00000	8,422	33.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call			3,751.00000	3,826	25.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put			5.00000	5	25.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call			2,763.00000	2,836	20.59	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 13/12/2010 Currency Future	5.25	Put		17.00000	15	20.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call		1,816.00000	1,883	18.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put		70.00000	63	18.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call		1,041.00000	1,089	17.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put		295.00000	268	17.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call		238.00000	250	24.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put		2,492.00000	2,429	24.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call		123.00000	129	28.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put		4,377.00000	4,308	28.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call		73.00000	76	31.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put		6,327.00000	6,256	31.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call		44.00000	47	33.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put		8,298.00000	8,226	33.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call		3,801.00000	3,876	25.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put		5.00000	5	25.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call		2,812.00000	2,885	20.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put		16.00000	14	20.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call		1,861.00000	1,928	18.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put		65.00000	57	18.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call		1,072.00000	1,120	17.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put		276.00000	249	17.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call		243.00000	255	24.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put		2,447.00000	2,384	24.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call		125.00000	131	28.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put		4,329.00000	4,260	28.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call		74.00000	77	31.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put		6,278.00000	6,207	31.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call		45.00000	48	33.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put		8,249.00000	8,177	33.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call		3,851.00000	3,925	25.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put		5.00000	5	25.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call		2,861.00000	2,934	20.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put		15.00000	13	20.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		1,905.00000	1,974	18.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		59.00000	53	18.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,103.00000	1,152	17.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		257.00000	231	17.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		248.00000	260	24.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,402.00000	2,339	24.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		127.00000	133	28.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,281.00000	4,212	28.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		75.00000	78	31.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		6,229.00000	6,158	31.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		46.00000	49	33.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		8,200.00000	8,128	33.94	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 13/12/2010 Currency Future	4.10	Call			3,901.00000	3,975	25.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put			5.00000	4	25.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call			2,910.00000	2,983	21.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put			14.00000	12	21.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call			1,951.00000	2,019	18.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put			55.00000	48	18.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call			1,135.00000	1,185	17.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put			239.00000	214	17.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call			253.00000	265	24.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put			2,357.00000	2,295	24.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call			129.00000	135	28.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put			4,233.00000	4,165	28.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call			76.00000	80	31.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put			6,180.00000	6,109	31.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call			47.00000	50	33.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put			8,151.00000	8,079	33.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call			3,950.00000	4,025	25.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put			4.00000	4	25.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call			2,959.00000	3,032	21.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put			13.00000	12	21.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call			1,996.00000	2,066	18.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put			50.00000	45	18.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call			1,167.00000	1,222	17.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put			221.00000	201	17.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call			258.00000	270	24.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put			2,312.00000	2,250	24.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call			131.00000	137	28.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put			4,185.00000	4,116	28.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call			77.00000	80	31.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put			6,131.00000	6,060	31.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call			48.00000	50	33.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put			8,102.00000	8,029	33.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Call			4,000.00000	4,074	25.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put			4.00000	3	25.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call			3,008.00000	3,082	21.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put			12.00000	11	21.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call			2,042.00000	2,113	18.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put			46.00000	43	18.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call			1,201.00000	1,260	17.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put			205.00000	189	17.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call			264.00000	276	24.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put			2,268.00000	2,205	24.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call			133.00000	139	28.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put			4,137.00000	4,068	28.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call			78.00000	81	31.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	14.00	Put		6,082.00000	6,011	31.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call		49.00000	51	33.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put		8,053.00000	7,980	33.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call		4,049.00000	4,124	25.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put		3.00000	3	25.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call		3,057.00000	3,131	21.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put		11.00000	11	21.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call		2,089.00000	2,161	18.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put		43.00000	40	18.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call		1,238.00000	1,298	17.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put		192.00000	177	17.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call		269.00000	281	24.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put		2,223.00000	2,160	24.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call		135.00000	141	28.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put		4,089.00000	4,020	28.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call		79.00000	82	31.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put		6,033.00000	5,961	31.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call		49.00000	51	33.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put		8,003.00000	7,930	33.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Call		3,702.00000	3,776	24.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Put		6.00000	5	24.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Call		2,714.00000	2,787	20.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Put		18.00000	16	20.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Call		1,772.00000	1,839	17.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Put		76.00000	68	17.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Call		1,012.00000	1,058	17.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Put		316.00000	287	17.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Call		233.00000	245	24.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Put		2,537.00000	2,474	24.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Call		121.00000	127	28.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Put		4,425.00000	4,356	28.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Call		72.00000	75	31.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Put		6,376.00000	6,305	31.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Call		43.00000	46	33.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Put		8,347.00000	8,275	33.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.02000	11.93660		16.21	4,219,020.00	351	37,431.00
£ / R On 14/12/2009 Currency Future	11.95	Call		328.00000	372	16.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		341.00000	302	16.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		223.00000	252	17.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		537.00000	482	17.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		209.00000	237	17.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		573.00000	517	17.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		173.00000	196	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		686.00000	626	17.65	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.00	Call			308.00000	345	16.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put			371.00000	325	16.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call			184.00000	208	17.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put			648.00000	588	17.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			196.00000	222	17.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			610.00000	552	17.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			143.00000	162	18.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			806.00000	742	18.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			134.00000	152	18.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			847.00000	782	18.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			104.00000	118	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			1,017.00000	948	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			126.00000	143	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			889.00000	823	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			118.00000	134	18.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			931.00000	864	18.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			98.00000	111	19.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			1,061.00000	991	19.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			86.00000	98	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			1,150.00000	1,078	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			92.00000	105	19.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			1,105.00000	1,035	19.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			81.00000	93	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			1,195.00000	1,123	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			72.00000	82	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			1,286.00000	1,212	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			60.00000	69	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			1,424.00000	1,349	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			45.00000	52	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,659.00000	1,582	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			43.00000	49	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,706.00000	1,629	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			41.00000	46	21.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,754.00000	1,676	21.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			43.00000	49	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,706.00000	1,629	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			39.00000	44	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,802.00000	1,724	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			37.00000	42	21.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,850.00000	1,772	21.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			31.00000	35	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,995.00000	1,915	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			33.00000	37	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,946.00000	1,867	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			54.00000	61	20.68	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	13.40	Put		1,517.00000	1,441	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		68.00000	77	20.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		1,331.00000	1,257	20.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		51.00000	58	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		1,564.00000	1,488	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		41.00000	46	21.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		1,754.00000	1,676	21.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		35.00000	39	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		1,898.00000	1,819	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		33.00000	37	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,946.00000	1,867	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		37.00000	42	21.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		1,850.00000	1,772	21.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		48.00000	55	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		1,611.00000	1,535	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		54.00000	61	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		1,517.00000	1,441	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		57.00000	65	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		1,470.00000	1,395	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		68.00000	77	20.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		1,331.00000	1,257	20.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		72.00000	82	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		1,286.00000	1,212	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		77.00000	87	19.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		1,240.00000	1,167	19.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		39.00000	44	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		1,802.00000	1,724	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		51.00000	58	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		1,564.00000	1,488	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		77.00000	87	19.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		1,240.00000	1,167	19.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		43.00000	49	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,706.00000	1,629	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		22.00000	25	23.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		2,386.00000	2,305	23.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		28.00000	32	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		2,092.00000	2,012	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		27.00000	31	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		2,141.00000	2,061	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		27.00000	31	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		2,141.00000	2,061	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		26.00000	29	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		2,190.00000	2,109	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		23.00000	26	23.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		2,337.00000	2,256	23.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.45	Call			20.00000	22	24.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			2,533.00000	2,452	24.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			21.00000	24	23.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,435.00000	2,354	23.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			21.00000	23	24.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,484.00000	2,403	24.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			19.00000	21	24.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			2,583.00000	2,501	24.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			15.00000	16	26.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,978.00000	2,896	26.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			15.00000	17	25.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,929.00000	2,847	25.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			18.00000	20	24.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,681.00000	2,600	24.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			17.00000	19	25.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,780.00000	2,699	25.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			16.00000	17	25.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,879.00000	2,797	25.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			14.00000	15	26.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			3,077.00000	2,995	26.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			13.00000	15	26.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			3,177.00000	3,095	26.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			12.00000	14	27.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			3,276.00000	3,194	27.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			10.00000	11	28.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			3,674.00000	3,591	28.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			26.00000	29	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			2,190.00000	2,109	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			24.00000	27	23.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			2,288.00000	2,207	23.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			31.00000	35	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,995.00000	1,915	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			18.00000	20	24.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,681.00000	2,600	24.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			25.00000	28	23.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			2,238.00000	2,158	23.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			19.00000	21	24.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,632.00000	2,551	24.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			17.00000	19	25.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,731.00000	2,649	25.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			16.00000	18	25.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,830.00000	2,748	25.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			13.00000	14	27.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			3,226.00000	3,144	27.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			33.00000	37	22.12	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	13.85	Put		1,946.00000	1,867	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		30.00000	34	22.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		2,043.00000	1,964	22.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		25.00000	28	23.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		2,238.00000	2,158	23.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		19.00000	21	24.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		2,632.00000	2,551	24.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		14.00000	16	26.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		3,028.00000	2,946	26.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		17.00000	19	25.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		2,731.00000	2,649	25.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		14.00000	15	26.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		3,127.00000	3,045	26.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		21.00000	23	24.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		2,484.00000	2,403	24.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		15.00000	16	26.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		2,978.00000	2,896	26.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		21.00000	24	23.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		2,435.00000	2,354	23.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		3,639.00000	3,720	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		2.00000	0	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		2,153.00000	2,234	25.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		16.00000	14	25.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		748.00000	814	16.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		111.00000	94	16.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		111.00000	126	18.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		974.00000	906	18.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		9.00000	10	29.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		3,873.00000	3,790	29.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		3.00000	4	33.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		5,367.00000	5,284	33.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		2.00000	2	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		6,865.00000	6,782	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		1.00000	1	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		8,364.00000	8,281	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		4,088.00000	4,170	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		1.00000	0	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		2,595.00000	2,677	27.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		8.00000	7	27.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		1,133.00000	1,211	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		47.00000	41	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		12.00000	13	27.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		3,425.00000	3,343	27.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		4.00000	5	32.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		4,918.00000	4,835	32.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	18.35	Call			2.00000	2	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			6,415.00000	6,332	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			1.00000	1	39.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			7,915.00000	7,831	39.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			4,337.00000	4,420	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			1.00000	0	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			2,842.00000	2,925	28.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			6.00000	5	28.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			1,373.00000	1,452	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			36.00000	32	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			271.00000	305	16.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			434.00000	385	16.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			5.00000	6	31.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			4,669.00000	4,586	31.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			2.00000	2	34.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			6,165.00000	6,082	34.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	1	38.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			7,665.00000	7,581	38.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			98.00000	111	19.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			1,061.00000	991	19.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			64.00000	73	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			1,377.00000	1,303	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			28.00000	32	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			2,092.00000	2,012	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			57.00000	65	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,470.00000	1,395	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			26.00000	29	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			2,190.00000	2,109	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			30.00000	34	22.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			2,043.00000	1,964	22.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			48.00000	55	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,611.00000	1,535	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			1,859.00000	1,941	23.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			23.00000	21	23.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			910.00000	981	17.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			73.00000	61	17.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			4.00000	4	32.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			5,167.00000	5,084	32.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			1.00000	2	37.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			7,165.00000	7,082	37.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			0.00000	0	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			9,164.00000	9,080	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			2,743.00000	2,826	27.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			7.00000	6	27.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			1,761.00000	1,842	22.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.20	Put		25.00000	22	22.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		827.00000	896	17.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		91.00000	76	17.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		238.00000	269	16.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		502.00000	449	16.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		4.00000	4	32.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		5,267.00000	5,184	32.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		1.00000	1	37.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		7,265.00000	7,181	37.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		0.00000	0	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		9,264.00000	9,180	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		1,615.00000	1,696	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		28.00000	26	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		709.00000	774	16.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		123.00000	104	16.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		3.00000	4	33.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		5,417.00000	5,334	33.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		1.00000	1	38.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		7,415.00000	7,331	38.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		0.00000	0	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		9,414.00000	9,330	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call		2,644.00000	2,727	27.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put		8.00000	7	27.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		1,664.00000	1,744	22.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		27.00000	24	22.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		12.00000	13	27.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		3,375.00000	3,293	27.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		1.00000	1	38.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		7,365.00000	7,281	38.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		0.00000	0	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		9,364.00000	9,280	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		2,447.00000	2,529	26.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		10.00000	9	26.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		1,469.00000	1,549	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		33.00000	29	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		599.00000	660	16.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		163.00000	140	16.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		162.00000	184	17.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		725.00000	664	17.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		11.00000	12	28.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		3,574.00000	3,492	28.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		3.00000	3	33.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		5,566.00000	5,483	33.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		1.00000	1	38.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		7,565.00000	7,481	38.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.50	Call			0.00000	0	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			9,564.00000	9,480	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			2,300.00000	2,381	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			13.00000	11	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			1,324.00000	1,404	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			38.00000	34	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call			499.00000	554	16.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put			212.00000	184	16.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			10.00000	11	29.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			3,723.00000	3,641	29.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			3.00000	3	33.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			5,716.00000	5,633	33.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	1	38.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			7,715.00000	7,631	38.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			0.00000	0	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			9,714.00000	9,630	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			2,251.00000	2,332	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			14.00000	12	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			1,276.00000	1,356	19.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			40.00000	36	19.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			467.00000	521	16.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			231.00000	201	16.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			10.00000	11	29.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,773.00000	3,691	29.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			3.00000	3	34.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			5,766.00000	5,683	34.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			1.00000	1	39.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			7,765.00000	7,681	39.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			0.00000	0	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			9,764.00000	9,680	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			2,202.00000	2,283	25.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			15.00000	13	25.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			1,229.00000	1,307	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			42.00000	37	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			437.00000	489	16.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			251.00000	219	16.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			10.00000	10	29.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			3,823.00000	3,740	29.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			3.00000	3	34.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			5,816.00000	5,733	34.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			1.00000	1	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			7,815.00000	7,731	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			0.00000	0	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			9,814.00000	9,730	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			2,104.00000	2,185	25.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.85	Put		17.00000	15	25.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call		380.00000	428	16.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put		293.00000	258	16.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call		9.00000	10	29.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put		3,923.00000	3,840	29.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call		2.00000	3	34.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put		5,916.00000	5,833	34.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call		0.00000	0	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put		9,914.00000	9,830	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call		1,181.00000	1,259	18.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put		44.00000	39	18.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		408.00000	458	16.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		271.00000	238	16.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call		2.00000	3	34.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put		5,866.00000	5,783	34.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call		1.00000	1	39.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put		7,865.00000	7,781	39.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call		0.00000	0	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put		9,864.00000	9,780	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call		2,398.00000	2,480	26.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put		11.00000	10	26.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call		1,421.00000	1,501	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put		34.00000	31	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		565.00000	624	16.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		178.00000	154	16.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		152.00000	172	17.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		765.00000	702	17.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		10.00000	11	28.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put		3,624.00000	3,541	28.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		3.00000	3	33.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		5,616.00000	5,533	33.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call		1.00000	1	38.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put		7,615.00000	7,531	38.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call		0.00000	0	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put		9,614.00000	9,530	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call		2,496.00000	2,579	26.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put		10.00000	9	26.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call		1,518.00000	1,598	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put		31.00000	28	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		635.00000	697	16.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		149.00000	127	16.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call		11.00000	12	28.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		3,524.00000	3,442	28.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		3.00000	3	33.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		5,516.00000	5,433	33.54	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.45	Call			1.00000	1	38.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			7,515.00000	7,431	38.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			0.00000	0	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			9,514.00000	9,430	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			2,892.00000	2,975	28.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			5.00000	5	28.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			1,908.00000	1,990	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			22.00000	20	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			952.00000	1,025	17.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			65.00000	55	17.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			289.00000	324	16.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			402.00000	354	16.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			14.00000	15	26.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			3,127.00000	3,045	26.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			4.00000	4	32.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			5,117.00000	5,034	32.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			1.00000	2	37.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			7,115.00000	7,032	37.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			0.00000	0	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			9,114.00000	9,030	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			2,942.00000	3,024	28.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			5.00000	4	28.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			1,957.00000	2,039	24.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			21.00000	19	24.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			995.00000	1,069	17.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			59.00000	49	17.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			4.00000	4	32.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			5,067.00000	4,984	32.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			1.00000	2	37.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			7,065.00000	6,982	37.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			0.00000	0	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			9,064.00000	8,980	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			2,793.00000	2,876	28.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			6.00000	6	28.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			1,810.00000	1,891	23.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			24.00000	21	23.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			868.00000	938	17.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			81.00000	68	17.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			254.00000	286	16.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			467.00000	416	16.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			13.00000	14	27.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			3,226.00000	3,144	27.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			4.00000	4	32.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			5,217.00000	5,134	32.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			1.00000	1	37.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.15	Put		7,215.00000	7,131	37.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call		0.00000	0	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put		9,214.00000	9,130	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call		2,694.00000	2,776	27.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put		7.00000	6	27.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call		1,712.00000	1,793	22.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put		26.00000	23	22.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call		787.00000	855	16.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put		100.00000	85	16.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call		12.00000	13	27.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put		3,326.00000	3,243	27.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call		3.00000	4	33.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put		5,317.00000	5,234	33.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call		1.00000	1	37.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put		7,315.00000	7,231	37.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call		0.00000	0	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put		9,314.00000	9,230	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call		2,546.00000	2,628	27.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put		9.00000	8	27.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		1,566.00000	1,647	21.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		30.00000	27	21.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		672.00000	735	16.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		135.00000	115	16.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		11.00000	12	28.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		3,475.00000	3,392	28.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		3.00000	3	33.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		5,467.00000	5,383	33.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		1.00000	1	38.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		7,465.00000	7,381	38.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		0.00000	0	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		9,464.00000	9,380	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		2,349.00000	2,431	26.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		12.00000	11	26.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		531.00000	588	16.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		195.00000	168	16.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		3.00000	3	33.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		5,666.00000	5,583	33.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		0.00000	0	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		9,664.00000	9,580	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		2,055.00000	2,136	24.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		19.00000	16	24.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		1,086.00000	1,164	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		49.00000	44	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		353.00000	399	16.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		317.00000	279	16.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.90	Call			9.00000	10	30.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,972.00000	3,890	30.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			2.00000	3	34.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			5,966.00000	5,883	34.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			1.00000	1	39.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			7,964.00000	7,881	39.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			0.00000	0	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			9,964.00000	9,880	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			2,991.00000	3,073	28.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			5.00000	3	28.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			2,007.00000	2,088	24.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			20.00000	18	24.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			1,039.00000	1,116	17.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			52.00000	46	17.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			4.00000	5	32.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			5,018.00000	4,935	32.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			1.00000	2	37.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			7,015.00000	6,932	37.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			0.00000	0	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			9,014.00000	8,930	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			3,091.00000	3,172	27.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			4.00000	2	27.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			2.00000	2	36.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,915.00000	6,832	36.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			0.00000	0	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,914.00000	8,830	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			3,041.00000	3,123	27.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			4.00000	3	27.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			4.00000	5	32.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put			4,968.00000	4,885	32.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			2.00000	2	37.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			6,965.00000	6,882	37.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			0.00000	0	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			8,964.00000	8,880	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			3,240.00000	3,321	25.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put			4.00000	1	25.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			5.00000	5	31.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			4,768.00000	4,685	31.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			2.00000	2	36.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			6,765.00000	6,682	36.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			1.00000	1	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			8,764.00000	8,681	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			3,290.00000	3,370	25.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			3.00000	0	25.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call			5.00000	6	31.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	16.65	Put		4,719.00000	4,636	31.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call		2.00000	2	36.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put		6,715.00000	6,632	36.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call		1.00000	1	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put		8,714.00000	8,631	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call		3,340.00000	3,420	24.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put		3.00000	0	24.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call		2.00000	2	36.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put		6,665.00000	6,582	36.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call		1.00000	1	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put		8,664.00000	8,581	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call		3,390.00000	3,470	24.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put		3.00000	0	24.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call		6.00000	6	31.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put		4,619.00000	4,536	31.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call		2.00000	2	36.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put		6,615.00000	6,532	36.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call		1.00000	1	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put		8,614.00000	8,531	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call		3,589.00000	3,670	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put		2.00000	0	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call		6.00000	7	31.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put		4,420.00000	4,337	31.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call		1.00000	1	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put		8,414.00000	8,331	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call		7.00000	7	31.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put		4,370.00000	4,287	31.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call		2.00000	2	35.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put		6,365.00000	6,282	35.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Call		3,539.00000	3,620	23.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put		3.00000	0	23.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call		6.00000	7	31.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put		4,470.00000	4,387	31.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call		2.00000	2	35.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put		6,465.00000	6,382	35.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call		1.00000	1	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put		8,464.00000	8,381	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call		3,689.00000	3,770	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put		2.00000	0	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call		7.00000	8	30.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put		4,320.00000	4,238	30.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call		2.00000	2	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put		6,315.00000	6,232	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call		1.00000	1	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put		8,314.00000	8,231	39.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	8.00	Call		3,938.00000	4,020	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put		2.00000	0	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call		8.00000	9	30.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put		4,072.00000	3,989	30.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call		2.00000	2	34.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put		6,066.00000	5,982	34.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call		1.00000	1	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put		8,064.00000	7,981	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call		4,038.00000	4,120	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put		1.00000	0	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Call		3,489.00000	3,570	23.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Put		3.00000	0	23.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Call		6.00000	7	31.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Put		4,519.00000	4,437	31.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Call		2.00000	2	35.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Put		6,515.00000	6,432	35.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Call		1.00000	1	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Put		8,514.00000	8,431	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Call		3,739.00000	3,820	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Put		2.00000	0	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Call		7.00000	8	30.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Put		4,271.00000	4,188	30.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Call		2.00000	2	35.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Put		6,265.00000	6,182	35.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Call		1.00000	1	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Put		8,264.00000	8,181	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Call		0.00000	4,070	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Put		0.00000	0	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Call		0.00000	10	30.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Put		0.00000	3,940	30.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Call		0.00000	2	34.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Put		0.00000	5,932	34.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Call		0.00000	1	39.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Put		0.00000	7,931	39.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.22470	12.13860		16.48	0.00	0	947.00
£ / R On 15/03/2010 Currency Future	12.15	Call		523.00000	565	16.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		535.00000	490	16.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		418.00000	450	17.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		730.00000	676	17.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		403.00000	434	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		765.00000	709	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		361.00000	389	17.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		873.00000	814	17.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		504.00000	542	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		565.00000	517	16.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.60	Call			375.00000	403	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			836.00000	779	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			389.00000	418	17.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			800.00000	744	17.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			324.00000	349	18.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			986.00000	925	18.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			313.00000	337	18.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			1,024.00000	962	18.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			272.00000	293	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			1,183.00000	1,118	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			302.00000	325	18.27	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put			1,063.00000	1,001	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			292.00000	314	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			1,103.00000	1,039	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call			263.00000	283	18.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put			1,224.00000	1,158	18.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call			245.00000	264	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put			1,307.00000	1,240	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call			254.00000	273	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put			1,265.00000	1,199	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call			237.00000	255	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put			1,349.00000	1,281	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			222.00000	239	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			1,433.00000	1,364	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			195.00000	210	19.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			1,606.00000	1,535	19.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			172.00000	185	20.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,784.00000	1,710	20.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			167.00000	179	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,828.00000	1,755	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			162.00000	174	20.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,873.00000	1,799	20.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			157.00000	169	20.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,919.00000	1,844	20.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call			148.00000	159	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			2,010.00000	1,934	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			136.00000	146	21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			2,147.00000	2,071	21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			140.00000	150	21.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			2,101.00000	2,025	21.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			1,209.00000	1,284	15.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			121.00000	109	15.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			3,011.00000	3,095	23.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			23.00000	21	23.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			183.00000	197	20.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.65	Put			1,695.00000	1,622	20.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			215.00000	231	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			1,476.00000	1,406	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			89.00000	97	22.15	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			2,650.00000	2,572	22.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			201.00000	217	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			1,563.00000	1,492	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			144.00000	154	21.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			2,055.00000	1,980	21.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			153.00000	164	20.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,964.00000	1,889	20.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			189.00000	203	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			1,650.00000	1,578	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			208.00000	224	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			1,519.00000	1,449	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			230.00000	247	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			1,391.00000	1,322	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			178.00000	191	20.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,739.00000	1,666	20.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			2,668.00000	2,752	22.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			29.00000	27	22.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			1,707.00000	1,787	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			69.00000	62	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			876.00000	935	15.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			237.00000	211	15.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			104.00000	113	21.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			2,465.00000	2,388	21.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			49.00000	53	23.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			3,410.00000	3,328	23.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			26.00000	28	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			4,388.00000	4,304	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			19.00000	20	26.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			5,380.00000	5,295	26.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			2,570.00000	2,654	21.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			32.00000	29	21.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			1,615.00000	1,694	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			76.00000	69	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			812.00000	869	15.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			274.00000	245	15.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			96.00000	104	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			2,558.00000	2,480	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			45.00000	49	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			3,507.00000	3,425	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			25.00000	27	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			4,487.00000	4,403	24.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.60	Call			18.00000	19	26.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			5,480.00000	5,395	26.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			2,473.00000	2,556	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			34.00000	31	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			1,523.00000	1,601	17.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			84.00000	76	17.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			753.00000	807	15.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			314.00000	282	15.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			348.00000	375	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			910.00000	851	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			42.00000	46	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			3,604.00000	3,521	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			24.00000	26	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			4,586.00000	4,502	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			18.00000	19	27.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			5,579.00000	5,494	27.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			2,375.00000	2,459	20.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			37.00000	34	20.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			1,432.00000	1,509	16.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			93.00000	84	16.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			696.00000	747	16.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			357.00000	323	16.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			83.00000	90	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			2,744.00000	2,665	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			39.00000	43	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			3,701.00000	3,618	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			24.00000	25	25.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			4,685.00000	4,601	25.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			17.00000	18	27.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			5,679.00000	5,594	27.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			2,230.00000	2,313	20.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			41.00000	38	20.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			1,297.00000	1,373	16.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			109.00000	98	16.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			617.00000	664	16.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			428.00000	390	16.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			74.00000	80	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,885.00000	2,805	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			35.00000	38	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			3,847.00000	3,764	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			22.00000	24	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			4,834.00000	4,749	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			17.00000	18	27.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			5,828.00000	5,743	27.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			2,327.00000	2,410	20.55	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	9.85	Put			38.00000	35	20.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			1,387.00000	1,463	16.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			98.00000	89	16.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			669.00000	719	16.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			380.00000	344	16.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			79.00000	86	22.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			2,791.00000	2,712	22.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			38.00000	41	23.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			3,749.00000	3,666	23.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			23.00000	25	25.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			4,735.00000	4,650	25.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			17.00000	18	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			5,728.00000	5,643	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			2,619.00000	2,703	21.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			30.00000	28	21.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			1,661.00000	1,740	17.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			72.00000	65	17.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			844.00000	902	15.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			255.00000	227	15.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			100.00000	108	21.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			2,511.00000	2,434	21.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			47.00000	51	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			3,458.00000	3,377	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			26.00000	28	24.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			4,437.00000	4,353	24.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			19.00000	20	26.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			5,430.00000	5,345	26.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			2,424.00000	2,507	21.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			35.00000	33	21.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			1,477.00000	1,555	16.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			89.00000	80	16.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			724.00000	777	15.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			335.00000	302	15.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			336.00000	362	17.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			947.00000	887	17.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			86.00000	93	22.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			2,697.00000	2,618	22.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			41.00000	44	23.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			3,652.00000	3,570	23.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			24.00000	26	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			4,635.00000	4,551	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			18.00000	19	27.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			5,629.00000	5,544	27.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			2,521.00000	2,605	21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			33.00000	30	21.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.65	Call			1,569.00000	1,647	17.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			80.00000	72	17.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			782.00000	838	15.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			293.00000	263	15.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			93.00000	100	22.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			2,604.00000	2,526	22.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			44.00000	48	23.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			3,555.00000	3,473	23.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			25.00000	27	24.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			4,536.00000	4,452	24.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			18.00000	19	27.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			5,529.00000	5,444	27.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			2,278.00000	2,361	20.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			40.00000	37	20.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			1,342.00000	1,418	16.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			103.00000	93	16.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			643.00000	691	16.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			404.00000	366	16.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			76.00000	83	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			2,838.00000	2,758	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			36.00000	40	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			3,798.00000	3,715	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			23.00000	24	25.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			4,784.00000	4,700	25.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			17.00000	18	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			5,778.00000	5,693	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			178.00000	191	20.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,739.00000	1,666	20.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			2,864.00000	2,948	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			25.00000	23	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			1,895.00000	1,976	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			56.00000	51	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,012.00000	1,077	15.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			173.00000	152	15.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			468.00000	503	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			629.00000	579	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			121.00000	131	21.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			2,283.00000	2,206	21.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			57.00000	62	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			3,218.00000	3,137	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			29.00000	31	24.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			4,190.00000	4,106	24.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			20.00000	21	26.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			5,181.00000	5,097	26.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			10.00000	11	30.04	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	19.30	Put		7,172.00000	7,086	30.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		4.00000	4	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		9,165.00000	9,079	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		2,717.00000	2,801	22.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		28.00000	26	22.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		1,754.00000	1,834	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		65.00000	59	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		909.00000	970	15.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		220.00000	195	15.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		51.00000	55	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		3,362.00000	3,280	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call		19.00000	20	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		5,330.00000	5,246	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call		10.00000	10	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		7,321.00000	7,236	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		3.00000	3	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		9,315.00000	9,229	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call		10.00000	10	30.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put		7,421.00000	7,335	30.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call		3.00000	3	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put		9,414.00000	9,328	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call		9.00000	10	30.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put		7,471.00000	7,385	30.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call		3.00000	3	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put		9,464.00000	9,378	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call		9.00000	9	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put		7,620.00000	7,535	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call		3.00000	3	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put		9,614.00000	9,528	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call		9.00000	9	30.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put		7,720.00000	7,635	30.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call		2.00000	3	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put		9,714.00000	9,628	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call		9.00000	9	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put		7,770.00000	7,684	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call		2.00000	2	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put		9,764.00000	9,678	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call		8.00000	9	31.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put		7,820.00000	7,734	31.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call		2.00000	2	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put		9,814.00000	9,728	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call		2,133.00000	2,216	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put		45.00000	41	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call		569.00000	613	16.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put		480.00000	438	16.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.05	Call			33.00000	36	23.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,944.00000	3,861	23.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			16.00000	17	27.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,928.00000	5,843	27.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			8.00000	9	31.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			7,920.00000	7,834	31.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			2.00000	2	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			9,913.00000	9,828	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			9.00000	9	30.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			7,670.00000	7,585	30.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			2.00000	3	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			9,664.00000	9,578	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			9.00000	10	30.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			7,521.00000	7,435	30.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			3.00000	3	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			9,514.00000	9,428	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			2,766.00000	2,850	22.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			27.00000	25	22.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			1,801.00000	1,881	18.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			62.00000	56	18.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			942.00000	1,004	15.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			204.00000	180	15.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			434.00000	467	16.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			695.00000	643	16.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			53.00000	57	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			3,314.00000	3,232	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			19.00000	21	26.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			5,281.00000	5,196	26.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			10.00000	11	30.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			7,271.00000	7,186	30.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			3.00000	4	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			9,265.00000	9,179	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			2,913.00000	2,997	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			24.00000	23	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call			1,942.00000	2,023	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			53.00000	48	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call			1,048.00000	1,114	15.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			159.00000	139	15.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			485.00000	522	16.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			597.00000	548	16.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			59.00000	64	22.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			3,170.00000	3,089	22.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			20.00000	22	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			5,132.00000	5,047	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			10.00000	11	29.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.25	Put		7,122.00000	7,036	29.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		4.00000	4	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		9,115.00000	9,029	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		2,962.00000	3,046	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		23.00000	22	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		1,989.00000	2,071	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		51.00000	46	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		1,085.00000	1,152	15.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		146.00000	127	15.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		61.00000	66	22.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		3,122.00000	3,042	22.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		21.00000	22	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		5,082.00000	4,997	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		11.00000	11	29.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		7,072.00000	6,987	29.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		4.00000	4	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		9,065.00000	8,979	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		2,815.00000	2,899	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		26.00000	24	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		1,848.00000	1,928	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		59.00000	53	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		977.00000	1,040	15.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		188.00000	166	15.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		450.00000	485	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		662.00000	610	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		55.00000	59	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		3,266.00000	3,185	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		20.00000	21	26.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		5,231.00000	5,146	26.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		10.00000	11	30.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		7,222.00000	7,136	30.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		3.00000	4	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		9,215.00000	9,129	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		10.00000	10	30.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		7,371.00000	7,286	30.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		3.00000	3	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		9,364.00000	9,279	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		2,085.00000	2,167	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		46.00000	43	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		1,166.00000	1,240	15.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		127.00000	115	15.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		545.00000	589	16.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		507.00000	464	16.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		32.00000	34	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		3,993.00000	3,910	23.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	18.10	Call			16.00000	17	28.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			5,977.00000	5,892	28.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			8.00000	9	31.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			7,969.00000	7,884	31.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			2.00000	2	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			9,963.00000	9,877	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			2,037.00000	2,119	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			48.00000	44	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			1,122.00000	1,196	15.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			134.00000	121	15.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			31.00000	33	23.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			4,042.00000	3,959	23.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			16.00000	17	28.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			6,027.00000	5,942	28.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			8.00000	8	31.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put			8,019.00000	7,934	31.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			2.00000	2	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			10,013.00000	9,927	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			2,181.00000	2,264	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			43.00000	39	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			1,253.00000	1,328	16.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			115.00000	104	16.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			592.00000	638	16.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			454.00000	414	16.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			282.00000	303	18.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put			1,143.00000	1,079	18.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call			34.00000	37	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put			3,895.00000	3,812	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call			16.00000	17	27.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put			5,878.00000	5,793	27.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call			8.00000	9	31.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put			7,870.00000	7,784	31.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call			2.00000	2	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put			9,864.00000	9,778	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call			3,109.00000	3,193	24.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put			20.00000	19	24.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call			68.00000	74	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put			2,980.00000	2,899	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call			22.00000	23	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put			4,933.00000	4,848	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call			11.00000	12	29.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put			6,923.00000	6,837	29.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call			4.00000	5	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			8,916.00000	8,830	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			63.00000	69	22.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.15	Put			3,075.00000	2,994	22.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			21.00000	22	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			5,032.00000	4,948	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call			11.00000	12	29.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			7,022.00000	6,937	29.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			4.00000	4	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			9,015.00000	8,930	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			3,060.00000	3,144	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			21.00000	20	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			66.00000	71	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			3,027.00000	2,947	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			21.00000	23	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			4,983.00000	4,898	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call			11.00000	12	29.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			6,972.00000	6,887	29.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			4.00000	4	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			8,965.00000	8,880	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call			3,207.00000	3,291	24.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			18.00000	17	24.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			12.00000	12	29.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			6,823.00000	6,738	29.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			5.00000	5	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			8,816.00000	8,730	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			3,305.00000	3,390	24.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			16.00000	15	24.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			12.00000	13	29.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			6,723.00000	6,638	29.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			5.00000	5	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			8,716.00000	8,631	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			3,256.00000	3,340	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			17.00000	16	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			12.00000	13	29.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			6,773.00000	6,688	29.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			5.00000	5	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			8,766.00000	8,680	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			3,354.00000	3,439	24.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			16.00000	14	24.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			12.00000	13	29.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			6,674.00000	6,588	29.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call			5.00000	5	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put			8,666.00000	8,581	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call			3,600.00000	3,685	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put			12.00000	11	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call			14.00000	14	28.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put			6,425.00000	6,340	28.88	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	20.55	Call		6.00000	6	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put		8,417.00000	8,332	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call		3,650.00000	3,735	25.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put		11.00000	10	25.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call		14.00000	15	28.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put		6,375.00000	6,290	28.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call		6.00000	7	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put		8,368.00000	8,282	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call		3,551.00000	3,636	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put		12.00000	11	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call		13.00000	14	28.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put		6,475.00000	6,389	28.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call		6.00000	6	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put		8,467.00000	8,382	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call		3,699.00000	3,784	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put		11.00000	10	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call		108.00000	117	21.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Put		2,419.00000	2,342	21.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call		27.00000	29	24.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put		4,338.00000	4,254	24.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call		14.00000	15	28.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put		6,325.00000	6,240	28.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call		6.00000	7	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put		8,318.00000	8,232	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call		3,947.00000	4,032	26.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put		8.00000	7	26.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call		131.00000	142	21.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put		2,192.00000	2,117	21.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call		30.00000	32	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put		4,091.00000	4,007	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call		16.00000	17	28.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put		6,077.00000	5,992	28.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call		8.00000	8	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put		8,069.00000	7,984	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call		3,996.00000	4,081	26.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put		8.00000	7	26.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Call		3,502.00000	3,587	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Put		13.00000	12	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Call		13.00000	14	29.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Put		6,524.00000	6,439	29.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Call		6.00000	6	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Put		8,517.00000	8,431	31.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.42910	12.33870		16.79	0.00	0	500.00
£ / R On 14/06/2010 Currency Future	12.35	Call		682.00000	724	16.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		694.00000	644	16.72	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.65	Call			578.00000	612	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			889.00000	833	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			547.00000	579	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			959.00000	900	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			519.00000	549	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			1,030.00000	970	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			562.00000	595	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			924.00000	866	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			664.00000	702	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			725.00000	673	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			533.00000	564	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			994.00000	935	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			562.00000	595	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			924.00000	866	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			479.00000	507	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			1,140.00000	1,078	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			466.00000	493	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			1,178.00000	1,114	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			421.00000	445	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			1,332.00000	1,266	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call			645.00000	683	16.90	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put			757.00000	704	16.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			454.00000	481	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			1,216.00000	1,152	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			390.00000	412	18.94	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put			1,451.00000	1,383	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			245.00000	259	21.10	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put			2,307.00000	2,230	21.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			51.00000	54	24.33	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put			5,212.00000	5,125	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			443.00000	468	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			1,254.00000	1,189	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			410.00000	434	18.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			1,371.00000	1,305	18.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			400.00000	423	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			1,411.00000	1,344	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			380.00000	402	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			1,492.00000	1,423	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			362.00000	383	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			1,573.00000	1,504	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			329.00000	347	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,740.00000	1,668	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			293.00000	309	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,954.00000	1,880	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			287.00000	302	20.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.05	Put		1,998.00000	1,923	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		274.00000	289	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		2,085.00000	2,010	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		268.00000	283	20.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		2,130.00000	2,054	20.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		251.00000	265	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		2,263.00000	2,186	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		257.00000	271	20.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		2,218.00000	2,142	20.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		314.00000	331	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,825.00000	1,752	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		353.00000	373	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		1,615.00000	1,544	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		337.00000	356	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,698.00000	1,627	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		345.00000	365	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		1,656.00000	1,585	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		307.00000	324	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,868.00000	1,795	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		280.00000	296	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		2,042.00000	1,967	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		262.00000	277	20.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		2,174.00000	2,098	20.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		300.00000	316	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,911.00000	1,837	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		321.00000	339	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,783.00000	1,710	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		300.00000	316	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,911.00000	1,837	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		307.00000	324	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,868.00000	1,795	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		337.00000	356	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,698.00000	1,627	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		371.00000	392	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		1,532.00000	1,463	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		222.00000	235	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		2,483.00000	2,406	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		156.00000	165	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		3,167.00000	3,085	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		102.00000	108	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		4,113.00000	4,028	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		55.00000	59	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		5,067.00000	4,980	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		30.00000	32	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		6,041.00000	5,953	24.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.30	Call			703.00000	746	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			665.00000	616	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			159.00000	168	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			3,121.00000	3,039	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			104.00000	110	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			4,065.00000	3,981	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			57.00000	61	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			5,018.00000	4,932	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			31.00000	33	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			5,992.00000	5,904	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			3,763.00000	3,852	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			25.00000	23	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			2,298.00000	2,385	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			60.00000	56	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			1,062.00000	1,121	15.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			324.00000	292	15.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			113.00000	119	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			3,874.00000	3,790	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			48.00000	51	24.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			5,309.00000	5,222	24.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			24.00000	25	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			6,785.00000	6,696	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			15.00000	17	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			8,277.00000	8,187	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			4,204.00000	4,292	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			15.00000	13	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			2,736.00000	2,823	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			47.00000	44	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			1,376.00000	1,448	15.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			188.00000	169	15.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			136.00000	144	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			3,448.00000	3,365	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			63.00000	67	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			4,874.00000	4,788	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			27.00000	29	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			6,339.00000	6,250	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			19.00000	20	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			7,830.00000	7,741	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			4,448.00000	4,537	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			10.00000	8	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			2,980.00000	3,068	20.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			41.00000	39	20.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			1,579.00000	1,655	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			140.00000	126	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			152.00000	161	22.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.40	Put		3,214.00000	3,132	22.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		73.00000	78	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		4,634.00000	4,549	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		29.00000	31	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		6,091.00000	6,002	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		20.00000	21	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		7,581.00000	7,492	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		2,882.00000	2,970	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		44.00000	41	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		1,923.00000	2,004	16.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		84.00000	75	16.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		1,124.00000	1,185	15.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		286.00000	256	15.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		628.00000	664	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		789.00000	735	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		233.00000	247	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		2,395.00000	2,318	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		146.00000	154	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		3,307.00000	3,225	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		93.00000	99	24.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		4,254.00000	4,170	24.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		2,012.00000	2,095	16.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		73.00000	65	16.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		1,189.00000	1,253	15.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		251.00000	224	15.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		99.00000	105	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		4,160.00000	4,076	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		54.00000	58	24.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		5,115.00000	5,028	24.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		3,029.00000	3,117	20.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		40.00000	37	20.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		2,057.00000	2,143	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		69.00000	64	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		1,223.00000	1,291	15.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		234.00000	212	15.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		49.00000	53	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		5,260.00000	5,173	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		206.00000	218	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		2,618.00000	2,539	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		131.00000	138	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		3,542.00000	3,459	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		80.00000	85	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		4,491.00000	4,406	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		43.00000	46	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		5,455.00000	5,367	24.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.00	Call			183.00000	194	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,844.00000	2,764	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			118.00000	124	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			3,779.00000	3,695	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			69.00000	73	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			4,730.00000	4,644	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			37.00000	40	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			5,698.00000	5,611	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			2,638.00000	2,725	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			50.00000	46	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			1,705.00000	1,783	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			116.00000	104	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			974.00000	1,029	15.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			386.00000	350	15.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			163.00000	172	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			3,074.00000	2,993	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			106.00000	112	23.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			4,017.00000	3,933	23.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			59.00000	63	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			4,970.00000	4,884	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			32.00000	34	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			5,943.00000	5,855	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			2,492.00000	2,579	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			54.00000	50	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			893.00000	944	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			454.00000	415	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			505.00000	534	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			1,066.00000	1,005	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			2,444.00000	2,530	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			55.00000	51	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,537.00000	1,613	15.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			149.00000	134	15.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			867.00000	917	16.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			478.00000	438	16.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			492.00000	520	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			1,103.00000	1,041	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			149.00000	157	22.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			3,260.00000	3,178	22.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			96.00000	102	24.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			4,207.00000	4,123	24.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			52.00000	56	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			5,163.00000	5,077	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			29.00000	31	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			6,140.00000	6,052	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			2,347.00000	2,433	17.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.05	Put		58.00000	54	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		1,456.00000	1,530	15.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		167.00000	151	15.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		817.00000	865	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		528.00000	486	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		142.00000	150	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		3,354.00000	3,271	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		90.00000	96	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		4,302.00000	4,217	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		28.00000	30	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		6,239.00000	6,151	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		2,250.00000	2,336	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		61.00000	57	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		769.00000	815	16.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		581.00000	536	16.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		85.00000	91	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		4,396.00000	4,312	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		46.00000	49	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		5,357.00000	5,270	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		2,541.00000	2,628	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		52.00000	49	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		1,620.00000	1,697	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		132.00000	118	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		919.00000	972	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		430.00000	393	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		2,687.00000	2,774	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		48.00000	45	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		1,748.00000	1,827	15.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		109.00000	98	15.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,003.00000	1,059	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		364.00000	330	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		167.00000	176	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		3,028.00000	2,947	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		108.00000	114	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		3,970.00000	3,885	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		61.00000	65	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		4,922.00000	4,836	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		33.00000	35	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		5,894.00000	5,806	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		1,748.00000	1,827	15.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		109.00000	98	15.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,003.00000	1,059	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		364.00000	330	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		167.00000	176	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		3,028.00000	2,947	22.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.00	Call			2,395.00000	2,482	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			57.00000	53	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			1,496.00000	1,571	15.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			158.00000	142	15.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			841.00000	890	16.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			503.00000	461	16.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			29.00000	30	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			6,190.00000	6,101	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			1,416.00000	1,489	15.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			177.00000	160	15.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			793.00000	840	16.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			554.00000	510	16.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			139.00000	147	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			3,401.00000	3,318	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			88.00000	93	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			4,349.00000	4,264	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			28.00000	29	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			6,289.00000	6,200	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			2,833.00000	2,921	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			45.00000	42	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			1,879.00000	1,959	16.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			90.00000	80	16.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			1,093.00000	1,153	15.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			304.00000	274	15.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			611.00000	646	17.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			822.00000	767	17.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			179.00000	189	22.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,890.00000	2,810	22.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			115.00000	121	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			3,826.00000	3,742	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			67.00000	71	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			4,778.00000	4,692	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			36.00000	39	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			5,747.00000	5,660	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			21.00000	23	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			7,233.00000	7,144	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			9.00000	9	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			9,220.00000	9,130	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			1,791.00000	1,871	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			102.00000	92	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			1,032.00000	1,090	15.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			344.00000	311	15.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			21.00000	22	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			7,332.00000	7,243	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			8.00000	9	27.47	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	21.65	Put		9,320.00000	9,230	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		20.00000	22	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		7,432.00000	7,342	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		8.00000	8	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		9,419.00000	9,329	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		2,590.00000	2,677	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		51.00000	48	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		1,662.00000	1,740	15.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		124.00000	111	15.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		946.00000	1,000	15.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		408.00000	371	15.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		128.00000	135	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		3,589.00000	3,506	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		42.00000	45	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		5,503.00000	5,416	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		20.00000	21	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		7,482.00000	7,392	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		8.00000	8	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		9,469.00000	9,379	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		1,537.00000	1,613	15.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		149.00000	134	15.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		867.00000	917	16.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		478.00000	438	16.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		492.00000	520	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		1,103.00000	1,041	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		120.00000	127	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,731.00000	3,647	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		38.00000	41	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		5,650.00000	5,562	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		20.00000	21	26.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		7,631.00000	7,541	26.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		7.00000	7	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		9,618.00000	9,528	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		120.00000	127	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,731.00000	3,647	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		19.00000	20	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		7,681.00000	7,591	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		7.00000	7	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		9,668.00000	9,578	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		111.00000	117	23.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		3,922.00000	3,837	23.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		34.00000	36	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		5,845.00000	5,757	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call		6.00000	7	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put		9,817.00000	9,728	27.47	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	10.20	Call			2,202.00000	2,288	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			63.00000	59	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			1,337.00000	1,408	15.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			198.00000	179	15.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			747.00000	791	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			608.00000	562	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			432.00000	456	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			1,293.00000	1,227	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			19.00000	19	27.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			7,880.00000	7,790	27.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			6.00000	6	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			9,867.00000	9,777	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			2,105.00000	2,191	16.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			67.00000	62	16.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			1,260.00000	1,330	15.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			222.00000	200	15.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			18.00000	19	27.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			7,979.00000	7,890	27.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			6.00000	6	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			9,967.00000	9,877	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			2,154.00000	2,239	16.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			65.00000	60	16.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			1,299.00000	1,369	15.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			210.00000	190	15.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			725.00000	768	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			636.00000	589	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			18.00000	19	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			7,930.00000	7,840	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			6.00000	6	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			9,917.00000	9,827	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			35.00000	38	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			5,796.00000	5,708	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			19.00000	20	27.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			7,780.00000	7,691	27.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			6.00000	7	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			9,768.00000	9,678	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			123.00000	129	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			3,684.00000	3,600	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			39.00000	42	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			5,601.00000	5,513	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			7.00000	8	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			9,568.00000	9,479	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			2,931.00000	3,019	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put			42.00000	40	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call			1,967.00000	2,049	16.18	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	10.45	Put			79.00000	70	16.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call			1,156.00000	1,219	15.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			268.00000	240	15.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			22.00000	23	26.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			7,133.00000	7,044	26.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			9.00000	10	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			9,121.00000	9,031	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			22.00000	23	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			7,084.00000	6,994	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			10.00000	10	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put			9,071.00000	8,981	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call			2,785.00000	2,872	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put			46.00000	43	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call			1,835.00000	1,915	16.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put			96.00000	86	16.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			594.00000	629	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put			855.00000	800	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call			21.00000	22	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put			7,282.00000	7,193	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call			9.00000	9	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put			9,270.00000	9,180	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call			133.00000	141	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put			3,495.00000	3,412	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call			45.00000	48	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put			5,406.00000	5,319	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call			21.00000	22	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put			7,382.00000	7,293	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call			8.00000	9	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put			9,369.00000	9,280	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call			125.00000	132	23.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put			3,636.00000	3,553	23.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call			41.00000	44	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put			5,552.00000	5,465	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call			20.00000	21	26.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put			7,531.00000	7,442	26.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call			7.00000	8	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put			9,519.00000	9,429	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call			18.00000	19	27.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put			8,029.00000	7,940	27.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call			5.00000	6	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put			10,017.00000	9,927	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call			19.00000	20	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put			7,730.00000	7,641	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call			7.00000	7	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put			9,718.00000	9,628	27.47	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	9.25	Call			3,126.00000	3,214	21.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			38.00000	35	21.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			23.00000	24	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			6,934.00000	6,845	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			11.00000	11	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			8,922.00000	8,832	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call			23.00000	24	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put			7,034.00000	6,945	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call			10.00000	11	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put			9,021.00000	8,932	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call			3,078.00000	3,165	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put			39.00000	36	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call			23.00000	24	25.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			6,984.00000	6,895	25.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			10.00000	11	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			8,972.00000	8,882	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call			3,224.00000	3,312	21.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			35.00000	33	21.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			171.00000	180	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			2,982.00000	2,901	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			24.00000	25	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			6,835.00000	6,746	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			11.00000	12	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put			8,822.00000	8,733	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call			3,322.00000	3,410	21.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put			33.00000	31	21.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call			24.00000	26	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put			6,736.00000	6,647	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call			12.00000	13	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put			8,723.00000	8,634	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call			3,273.00000	3,361	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			34.00000	32	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call			175.00000	185	22.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			2,936.00000	2,856	22.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			65.00000	69	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			4,826.00000	4,740	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			12.00000	12	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			8,773.00000	8,683	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			3,371.00000	3,459	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			32.00000	30	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			25.00000	26	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			6,686.00000	6,597	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call			12.00000	13	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put			8,674.00000	8,584	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call			3,616.00000	3,704	23.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	8.75	Put			27.00000	25	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call			27.00000	28	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put			6,438.00000	6,349	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call			14.00000	15	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put			8,425.00000	8,336	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call			3,665.00000	3,754	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put			26.00000	24	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call			211.00000	224	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put			2,573.00000	2,495	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call			83.00000	88	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put			4,444.00000	4,359	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call			27.00000	28	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put			6,388.00000	6,299	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call			15.00000	16	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put			8,376.00000	8,287	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call			3,567.00000	3,655	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put			28.00000	26	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call			201.00000	213	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put			2,663.00000	2,584	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call			78.00000	83	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put			4,539.00000	4,454	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call			26.00000	28	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put			6,487.00000	6,399	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call			14.00000	15	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put			8,475.00000	8,386	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call			3,960.00000	4,049	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put			22.00000	20	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call			17.00000	19	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put			8,079.00000	7,990	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call			4,009.00000	4,098	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Put			21.00000	18	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call			3,714.00000	3,803	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Put			25.00000	24	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call			217.00000	229	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put			2,528.00000	2,450	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call			15.00000	16	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put			8,326.00000	8,237	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Call			3,518.00000	3,606	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Put			29.00000	27	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Call			197.00000	208	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Put			2,708.00000	2,629	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Call			75.00000	80	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Put			4,587.00000	4,501	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Call			26.00000	27	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Put			6,537.00000	6,448	25.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	20.85	Call		13.00000	14	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Put		8,525.00000	8,435	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.09360	11.05300		15.50	3,006,365.60	271	32,925.00
€ / R On 14/12/2009 Currency Future	11.05	Call		297.00000	319	15.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		294.00000	275	15.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		239.00000	254	15.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		386.00000	360	15.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		207.00000	220	16.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		454.00000	426	16.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		192.00000	205	16.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		489.00000	461	16.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		351.00000	375	15.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		248.00000	231	15.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		323.00000	346	15.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		270.00000	253	15.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		257.00000	273	15.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		354.00000	329	15.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		276.00000	293	15.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		323.00000	299	15.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		222.00000	236	16.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		419.00000	393	16.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		58.00000	62	19.40	0.00	0	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,205.00000	1,169	19.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		5.00000	5	27.53	0.00	0	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,552.00000	3,512	27.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		179.00000	191	16.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		526.00000	497	16.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		39.00000	42	20.46	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,486.00000	1,449	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		155.00000	165	16.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		602.00000	571	16.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		116.00000	124	17.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		763.00000	730	17.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		134.00000	143	17.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		681.00000	649	17.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		108.00000	115	17.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		805.00000	772	17.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		100.00000	108	17.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		847.00000	814	17.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		124.00000	133	17.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		721.00000	689	17.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		87.00000	94	18.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		934.00000	900	18.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		166.00000	177	16.74	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 14/12/2009 Currency Future	11.45	Put		563.00000	534	16.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		93.00000	100	18.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		890.00000	857	18.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		144.00000	154	17.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		641.00000	610	17.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		76.00000	82	18.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		1,023.00000	988	18.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		71.00000	76	18.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		1,068.00000	1,033	18.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		66.00000	71	19.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		1,113.00000	1,078	19.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		81.00000	87	18.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		978.00000	944	18.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		62.00000	67	19.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		1,159.00000	1,123	19.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		54.00000	58	19.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		1,251.00000	1,215	19.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		37.00000	40	20.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,534.00000	1,496	20.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		42.00000	45	20.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,439.00000	1,402	20.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		44.00000	48	20.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,391.00000	1,354	20.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		32.00000	35	21.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,629.00000	1,592	21.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		30.00000	33	21.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,677.00000	1,640	21.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		29.00000	31	21.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,726.00000	1,688	21.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		27.00000	30	21.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,774.00000	1,736	21.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		21.00000	24	22.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,968.00000	1,930	22.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		17.00000	19	22.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		2,164.00000	2,125	22.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		14.00000	15	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,361.00000	2,322	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		16.00000	17	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,263.00000	2,223	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		15.00000	16	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,312.00000	2,273	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		15.00000	16	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,312.00000	2,273	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		11.00000	12	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,608.00000	2,568	24.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.70	Call			11.00000	11	24.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,658.00000	2,618	24.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			12.00000	13	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,559.00000	2,519	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			12.00000	13	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,509.00000	2,470	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			13.00000	14	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,460.00000	2,420	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			12.00000	13	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,509.00000	2,470	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			13.00000	15	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,410.00000	2,371	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			9.00000	10	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,806.00000	2,766	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			16.00000	18	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			2,213.00000	2,174	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			4.00000	4	28.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,801.00000	3,761	28.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			10.00000	11	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,707.00000	2,667	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			8.00000	9	25.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,905.00000	2,865	25.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			8.00000	8	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			3,005.00000	2,965	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			7.00000	8	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			3,104.00000	3,064	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			7.00000	7	26.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			3,204.00000	3,163	26.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			16.00000	17	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,263.00000	2,223	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			14.00000	15	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,361.00000	2,322	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			10.00000	10	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,757.00000	2,717	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			9.00000	9	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,856.00000	2,816	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			8.00000	9	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,955.00000	2,915	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			20.00000	22	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			2,017.00000	1,979	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			18.00000	20	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			2,115.00000	2,076	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			11.00000	12	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,608.00000	2,568	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			18.00000	20	22.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.15	Put			2,115.00000	2,076	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			9.00000	10	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,806.00000	2,766	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			19.00000	21	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			2,066.00000	2,028	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			10.00000	10	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,757.00000	2,717	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			9.00000	9	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,856.00000	2,816	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			7.00000	8	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			3,054.00000	3,014	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			8.00000	8	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			3,005.00000	2,965	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			23.00000	25	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,920.00000	1,881	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			24.00000	26	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,871.00000	1,833	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			19.00000	21	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			2,066.00000	2,028	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			12.00000	13	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,559.00000	2,519	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			24.00000	26	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,871.00000	1,833	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			26.00000	28	21.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,823.00000	1,784	21.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			20.00000	22	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			2,017.00000	1,979	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			34.00000	37	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,581.00000	1,544	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			47.00000	51	19.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,344.00000	1,308	19.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			32.00000	35	21.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,629.00000	1,592	21.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			50.00000	55	19.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,297.00000	1,261	19.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			44.00000	48	20.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,391.00000	1,354	20.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			34.00000	37	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,581.00000	1,544	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			544.00000	572	16.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			141.00000	129	16.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			5.00000	5	27.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,602.00000	3,562	27.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			695.00000	726	16.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			92.00000	83	16.25	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.75	Call			5.00000	5	28.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,702.00000	3,661	28.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,519.00000	1,558	19.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			16.00000	15	19.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			3.00000	3	30.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,500.00000	4,459	30.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			1.00000	1	33.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,998.00000	5,957	33.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			1.00000	1	38.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,498.00000	7,457	38.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			1,814.00000	1,853	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			11.00000	10	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			475.00000	502	15.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			172.00000	158	15.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			3.00000	3	29.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			4,200.00000	4,160	29.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			1.00000	1	33.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,698.00000	5,658	33.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			1.00000	1	37.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			7,198.00000	7,157	37.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			58.00000	62	19.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,205.00000	1,169	19.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			1,962.00000	2,002	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			9.00000	8	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			580.00000	609	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			127.00000	116	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			4.00000	4	29.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			4,051.00000	4,010	29.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			1.00000	1	32.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,548.00000	5,508	32.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			1.00000	1	37.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			7,048.00000	7,007	37.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,254.00000	3,294	28.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			1.00000	1	28.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,259.00000	2,299	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			6.00000	5	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,276.00000	1,315	18.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			23.00000	21	18.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			442.00000	468	15.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			189.00000	174	15.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			4.00000	5	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,751.00000	3,711	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			2.00000	2	30.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,749.00000	4,709	30.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,354.00000	3,394	28.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.70	Put		1.00000	1	28.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,358.00000	2,398	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		5.00000	4	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,373.00000	1,412	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		20.00000	18	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		509.00000	536	15.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		156.00000	143	15.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		5.00000	5	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,652.00000	3,611	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		2.00000	2	30.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,649.00000	4,609	30.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,404.00000	3,444	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		1.00000	0	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,408.00000	2,448	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		5.00000	4	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,422.00000	1,461	19.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		19.00000	17	19.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		2.00000	2	30.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,599.00000	4,559	30.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,154.00000	3,195	28.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		1.00000	1	28.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,159.00000	2,200	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		6.00000	6	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,180.00000	1,219	17.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		27.00000	25	17.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		380.00000	405	15.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		227.00000	211	15.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		4.00000	4	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,851.00000	3,811	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		2.00000	2	31.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,849.00000	4,808	31.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,055.00000	3,095	28.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		2.00000	1	28.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,060.00000	2,100	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		7.00000	7	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,085.00000	1,123	17.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		32.00000	29	17.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		4.00000	4	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,951.00000	3,910	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		2.00000	2	31.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,949.00000	4,908	31.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		2,955.00000	2,996	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		2.00000	2	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		993.00000	1,028	16.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		40.00000	34	16.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	16.10	Call			2.00000	2	31.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			5,049.00000	5,008	31.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,005.00000	3,045	28.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			2.00000	2	28.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,011.00000	2,051	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			8.00000	7	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,038.00000	1,075	16.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			35.00000	32	16.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			4.00000	4	29.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			4,001.00000	3,960	29.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			2.00000	2	31.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,999.00000	4,958	31.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,204.00000	3,244	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			1.00000	1	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,209.00000	2,249	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			6.00000	6	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,228.00000	1,267	18.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			25.00000	23	18.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			410.00000	436	15.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			207.00000	192	15.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			2.00000	2	31.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,799.00000	4,758	31.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,304.00000	3,344	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			1.00000	1	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,308.00000	2,348	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			5.00000	5	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,325.00000	1,363	18.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			22.00000	20	18.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			2.00000	2	30.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,699.00000	4,659	30.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,453.00000	3,494	28.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	28.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,457.00000	2,497	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			4.00000	4	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,470.00000	1,510	19.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			17.00000	16	19.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			2.00000	3	30.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,549.00000	4,509	30.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,453.00000	3,494	28.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	28.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,553.00000	3,594	28.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			0.00000	0	28.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,557.00000	2,597	26.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			4.00000	3	26.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,568.00000	1,607	20.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.50	Put			15.00000	14	20.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			656.00000	686	16.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			103.00000	93	16.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			5.00000	6	27.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,452.00000	3,412	27.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			3.00000	3	30.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,450.00000	4,409	30.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			3,753.00000	3,794	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			0.00000	0	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			2,756.00000	2,796	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			3.00000	3	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			1,764.00000	1,804	21.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			11.00000	10	21.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			818.00000	851	16.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			65.00000	58	16.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			6.00000	7	26.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			3,253.00000	3,213	26.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			3.00000	3	29.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			4,250.00000	4,210	29.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			3,853.00000	3,894	28.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			0.00000	0	28.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			2,855.00000	2,896	27.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			2.00000	2	27.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			1,863.00000	1,903	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			10.00000	9	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			904.00000	938	16.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			51.00000	45	16.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			7.00000	7	26.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			3,154.00000	3,114	26.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			3.00000	4	29.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			4,150.00000	4,110	29.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			1.00000	1	34.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			6,148.00000	6,107	34.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	1	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			8,148.00000	8,107	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			1.00000	1	34.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			6,248.00000	6,207	34.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			0.00000	1	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			8,247.00000	8,207	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			3,653.00000	3,694	28.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			0.00000	0	28.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			2,656.00000	2,697	26.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			3.00000	3	26.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			1,666.00000	1,706	20.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			13.00000	12	20.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.40	Call			735.00000	767	16.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			82.00000	73	16.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			3.00000	3	29.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			4,350.00000	4,309	29.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			1.00000	1	34.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			6,348.00000	6,307	34.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			0.00000	0	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			8,347.00000	8,307	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			1.00000	1	35.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,448.00000	6,407	35.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			0.00000	0	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,447.00000	8,407	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			1.00000	1	35.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,598.00000	6,557	35.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			0.00000	0	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,597.00000	8,557	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			1.00000	1	36.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,698.00000	6,657	36.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			0.00000	0	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,697.00000	8,657	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			1.00000	1	36.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,848.00000	6,807	36.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,847.00000	8,807	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			1.00000	1	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,798.00000	6,757	36.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			0.00000	0	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,797.00000	8,757	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			1.00000	1	35.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,548.00000	6,507	35.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			0.00000	0	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,547.00000	8,507	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			3,803.00000	3,844	28.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			0.00000	0	28.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			2,806.00000	2,846	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			3.00000	2	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			861.00000	894	16.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			58.00000	51	16.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			1.00000	1	34.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			6,198.00000	6,157	34.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			0.00000	1	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			8,197.00000	8,157	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			3,703.00000	3,744	28.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			0.00000	0	28.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			2,706.00000	2,746	27.03	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	8.35	Put		3.00000	3	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		1,715.00000	1,755	21.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		12.00000	11	21.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		776.00000	809	16.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		73.00000	65	16.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		3.00000	3	29.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		4,300.00000	4,259	29.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		1.00000	1	34.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		6,298.00000	6,257	34.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		0.00000	0	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		8,297.00000	8,257	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		3,603.00000	3,644	28.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		0.00000	0	28.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		2,606.00000	2,647	26.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		3.00000	3	26.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		1,617.00000	1,656	20.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		14.00000	13	20.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		3.00000	3	30.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		4,400.00000	4,359	30.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		1.00000	1	35.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		6,398.00000	6,357	35.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		0.00000	0	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		8,397.00000	8,357	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		1.00000	1	36.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,748.00000	6,707	36.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		0.00000	0	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,747.00000	8,707	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		1.00000	1	35.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		6,648.00000	6,607	35.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call		0.00000	0	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put		8,647.00000	8,607	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call		3,953.00000	3,994	28.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put		0.00000	0	28.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call		1.00000	1	34.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put		6,048.00000	6,007	34.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call		1.00000	1	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put		8,048.00000	8,007	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call		3,903.00000	3,944	28.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put		0.00000	0	28.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call		2,905.00000	2,946	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put		2.00000	2	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call		1,912.00000	1,952	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put		9.00000	8	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call		948.00000	983	16.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put		45.00000	39	16.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.15	Call		4.00000	4	29.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put		4,101.00000	4,060	29.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call		1.00000	1	34.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put		6,098.00000	6,057	34.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call		1.00000	1	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put		8,098.00000	8,057	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call		4,003.00000	4,044	28.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put		0.00000	0	28.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call		1.00000	1	40.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put		7,998.00000	7,957	40.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call		4,053.00000	4,094	28.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put		0.00000	0	28.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call		1.00000	1	33.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put		5,948.00000	5,907	33.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call		1.00000	1	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put		7,948.00000	7,907	40.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call		4,103.00000	4,144	28.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put		0.00000	0	28.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call		3,104.00000	3,145	28.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put		1.00000	1	28.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call		2,110.00000	2,150	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put		7.00000	6	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call		1,133.00000	1,171	17.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put		30.00000	27	17.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call		4.00000	4	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put		3,901.00000	3,861	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call		1.00000	1	33.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put		5,898.00000	5,857	33.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call		1.00000	1	39.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put		7,898.00000	7,857	39.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.28000	11.23880		16.37	0.00	0	2,795.00
€ / R On 15/03/2010 Currency Future	11.25	Call		479.00000	499	16.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		490.00000	469	16.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		424.00000	439	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		585.00000	559	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		391.00000	405	16.94	0.00	0	24.00
€ / R On 15/03/2010 Currency Future	11.50	Put		652.00000	625	16.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		525.00000	546	16.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		436.00000	416	16.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		501.00000	522	16.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		463.00000	442	16.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		441.00000	458	16.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		552.00000	528	16.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call		460.00000	477	16.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put		521.00000	497	16.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.45	Call		407.00000	422	16.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		618.00000	592	16.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		376.00000	389	17.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		687.00000	659	17.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		361.00000	374	17.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		722.00000	694	17.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		333.00000	345	17.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		795.00000	765	17.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		297.00000	307	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		908.00000	877	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		308.00000	319	17.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		869.00000	839	17.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		285.00000	295	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		947.00000	915	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		275.00000	284	18.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		986.00000	954	18.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		264.00000	274	18.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		1,026.00000	994	18.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		245.00000	254	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,107.00000	1,074	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call		172.00000	177	20.03	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put		1,533.00000	1,497	20.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		601.00000	624	16.06	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put		362.00000	344	16.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		255.00000	263	18.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		1,066.00000	1,033	18.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		333.00000	345	17.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		795.00000	765	17.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		321.00000	332	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		832.00000	802	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		236.00000	244	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,148.00000	1,114	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		228.00000	235	18.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,189.00000	1,155	18.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		220.00000	227	19.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,231.00000	1,197	19.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,003.00000	3,043	23.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		14.00000	13	23.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,022.00000	2,062	19.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		33.00000	32	19.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,097.00000	1,133	15.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		108.00000	103	15.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		114.00000	117	21.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		2,126.00000	2,087	21.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		49.00000	51	22.99	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.25	Put		3,060.00000	3,021	22.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		21.00000	23	24.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		4,032.00000	3,993	24.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		14.00000	14	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		5,025.00000	4,984	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,052.00000	3,093	24.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		13.00000	13	24.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,071.00000	2,110	19.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		32.00000	30	19.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,141.00000	1,177	15.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		102.00000	97	15.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		118.00000	121	21.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		2,079.00000	2,041	21.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		51.00000	53	22.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		3,012.00000	2,973	22.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		22.00000	24	23.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,983.00000	3,944	23.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		14.00000	15	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,975.00000	4,935	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,151.00000	3,191	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		12.00000	11	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,168.00000	2,208	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		29.00000	28	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,229.00000	1,266	16.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		91.00000	86	16.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		549.00000	571	16.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		411.00000	391	16.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		125.00000	128	21.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,986.00000	1,948	21.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		55.00000	58	22.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,917.00000	2,878	22.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		24.00000	26	23.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,885.00000	3,846	23.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		14.00000	15	25.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,876.00000	4,835	25.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,200.00000	3,241	24.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		11.00000	11	24.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,217.00000	2,257	20.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		28.00000	27	20.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,274.00000	1,311	16.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		85.00000	81	16.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		575.00000	597	16.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		386.00000	367	16.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		129.00000	132	21.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,940.00000	1,902	21.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.05	Call			58.00000	61	22.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,869.00000	2,831	22.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			25.00000	27	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,836.00000	3,797	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			15.00000	15	25.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,826.00000	4,785	25.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,101.00000	3,142	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			12.00000	12	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,119.00000	2,159	19.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			30.00000	29	19.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,185.00000	1,222	15.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			96.00000	92	15.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			121.00000	124	21.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			2,033.00000	1,994	21.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			53.00000	56	22.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,964.00000	2,926	22.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			23.00000	25	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,934.00000	3,895	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			14.00000	15	25.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,925.00000	4,885	25.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,348.00000	3,389	25.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			9.00000	9	25.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,363.00000	2,403	20.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			24.00000	23	20.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,410.00000	1,448	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			71.00000	68	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			656.00000	680	15.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			317.00000	300	15.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			141.00000	145	20.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,803.00000	1,765	20.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			66.00000	69	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,727.00000	2,689	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			28.00000	30	23.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,690.00000	3,650	23.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			16.00000	17	25.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,677.00000	4,637	25.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,447.00000	3,488	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			8.00000	8	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,461.00000	2,502	21.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			22.00000	22	21.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,502.00000	1,540	17.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			63.00000	60	17.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			714.00000	740	15.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			275.00000	260	15.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			151.00000	155	20.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.80	Put		1,712.00000	1,675	20.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		71.00000	75	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,633.00000	2,595	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		31.00000	33	23.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,592.00000	3,553	23.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		16.00000	17	25.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,578.00000	4,537	25.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,398.00000	3,438	25.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		9.00000	8	25.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,412.00000	2,452	21.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		23.00000	22	21.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,456.00000	1,494	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		67.00000	64	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		684.00000	710	15.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		296.00000	280	15.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		146.00000	150	20.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,757.00000	1,720	20.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		68.00000	72	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,680.00000	2,642	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		30.00000	31	23.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,641.00000	3,601	23.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		16.00000	17	25.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,627.00000	4,587	25.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,249.00000	3,290	24.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		10.00000	10	24.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,265.00000	2,306	20.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		27.00000	26	20.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,319.00000	1,357	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		80.00000	77	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		133.00000	136	21.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,894.00000	1,856	21.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		60.00000	63	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,821.00000	2,783	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		26.00000	28	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,787.00000	3,748	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		15.00000	16	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,776.00000	4,736	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,299.00000	3,339	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		10.00000	9	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,314.00000	2,354	20.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		26.00000	24	20.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,365.00000	1,402	16.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		76.00000	72	16.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		628.00000	652	16.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		339.00000	322	16.01	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	12.95	Call			137.00000	141	21.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,848.00000	1,811	21.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			63.00000	66	22.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,774.00000	2,736	22.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			27.00000	29	23.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,738.00000	3,699	23.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			15.00000	16	25.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,727.00000	4,686	25.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,497.00000	3,537	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			8.00000	7	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,510.00000	2,551	21.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			21.00000	21	21.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,549.00000	1,587	17.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			60.00000	57	17.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			745.00000	771	15.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			256.00000	241	15.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			156.00000	160	20.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,667.00000	1,630	20.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			75.00000	78	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,586.00000	2,548	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			32.00000	34	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,543.00000	3,504	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			17.00000	18	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,528.00000	4,488	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,546.00000	3,587	25.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			7.00000	7	25.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,559.00000	2,600	21.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			21.00000	20	21.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,595.00000	1,633	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			56.00000	53	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			776.00000	803	15.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			237.00000	223	15.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			161.00000	166	20.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,622.00000	1,586	20.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			78.00000	81	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,539.00000	2,501	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			33.00000	35	23.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,495.00000	3,455	23.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			17.00000	18	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,478.00000	4,438	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			3,744.00000	3,785	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			6.00000	5	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			2,756.00000	2,797	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			17.00000	17	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			1,783.00000	1,822	18.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.50	Put		45.00000	42	18.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		910.00000	940	15.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		172.00000	160	15.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		184.00000	190	19.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,445.00000	1,410	19.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		92.00000	96	22.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,354.00000	2,316	22.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		39.00000	42	23.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,301.00000	3,262	23.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		19.00000	20	24.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		4,280.00000	4,240	24.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		3,893.00000	3,934	27.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		5.00000	4	27.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		2,904.00000	2,945	23.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		15.00000	15	23.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		1,926.00000	1,965	18.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		37.00000	35	18.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,020.00000	1,051	15.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		131.00000	121	15.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		205.00000	211	19.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,316.00000	1,281	19.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		105.00000	109	22.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		2,216.00000	2,179	22.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		45.00000	47	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		3,156.00000	3,117	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		20.00000	21	24.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		4,131.00000	4,091	24.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		9.00000	10	28.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		6,120.00000	6,080	28.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		4.00000	5	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		8,115.00000	8,075	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		9.00000	9	28.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		6,270.00000	6,229	28.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		4.00000	4	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		8,265.00000	8,224	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,645.00000	3,686	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		6.00000	6	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		2,658.00000	2,698	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		19.00000	18	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		1,689.00000	1,727	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		50.00000	47	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		841.00000	870	15.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		203.00000	190	15.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		85.00000	88	22.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,446.00000	2,408	22.31	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	15.60	Call		18.00000	19	24.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,379.00000	4,339	24.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		8.00000	9	28.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,369.00000	6,329	28.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		3.00000	4	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		8,365.00000	8,324	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		8.00000	8	28.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,469.00000	6,428	28.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		3.00000	3	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,464.00000	8,423	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,398.00000	3,438	25.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		9.00000	8	25.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		7.00000	8	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,619.00000	6,578	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		3.00000	3	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,614.00000	8,573	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		7.00000	8	29.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,718.00000	6,678	29.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		3.00000	3	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,714.00000	8,673	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		7.00000	7	29.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,868.00000	6,827	29.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		2.00000	3	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,864.00000	8,823	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		7.00000	7	29.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,818.00000	6,777	29.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		2.00000	3	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,814.00000	8,773	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		8.00000	8	29.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,569.00000	6,528	29.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		3.00000	3	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,564.00000	8,523	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		3,794.00000	3,835	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		5.00000	5	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		2,805.00000	2,846	22.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		17.00000	16	22.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		1,831.00000	1,870	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		42.00000	40	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		946.00000	976	15.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		157.00000	146	15.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		96.00000	100	22.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		2,308.00000	2,270	22.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		19.00000	20	24.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		4,230.00000	4,190	24.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		9.00000	9	28.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.45	Put		6,220.00000	6,179	28.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		4.00000	4	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		8,215.00000	8,174	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		3,844.00000	3,885	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		5.00000	5	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		2,855.00000	2,895	23.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		16.00000	15	23.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		1,878.00000	1,917	18.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		40.00000	37	18.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		983.00000	1,013	15.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		144.00000	133	15.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		101.00000	105	22.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		2,262.00000	2,225	22.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		20.00000	21	24.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		4,181.00000	4,141	24.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		9.00000	9	28.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		6,170.00000	6,129	28.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		4.00000	4	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		8,165.00000	8,124	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		3,695.00000	3,736	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		6.00000	6	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		2,707.00000	2,748	22.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		18.00000	18	22.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		1,736.00000	1,775	17.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		47.00000	45	17.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		875.00000	904	15.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		187.00000	174	15.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		88.00000	92	22.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		2,400.00000	2,362	22.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		18.00000	19	24.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		4,330.00000	4,289	24.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		8.00000	9	28.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put		6,320.00000	6,279	28.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call		4.00000	4	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put		8,315.00000	8,274	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call		8.00000	8	29.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put		6,519.00000	6,478	29.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call		3.00000	3	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put		8,514.00000	8,473	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call		7.00000	7	29.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put		6,768.00000	6,727	29.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call		3.00000	3	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put		8,764.00000	8,723	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call		7.00000	8	29.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put		6,669.00000	6,628	29.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.90	Call			3.00000	3	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,664.00000	8,623	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			3,596.00000	3,636	26.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			7.00000	6	26.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			2,609.00000	2,649	22.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			20.00000	19	22.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			1,642.00000	1,680	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			53.00000	50	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			808.00000	836	15.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			220.00000	206	15.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			347.00000	359	17.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			758.00000	729	17.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			81.00000	85	22.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,492.00000	2,455	22.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			18.00000	19	24.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			4,429.00000	4,389	24.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			8.00000	9	28.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			6,419.00000	6,379	28.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call			3.00000	4	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			8,415.00000	8,374	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call			3,993.00000	4,034	27.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put			4.00000	4	27.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call			10.00000	10	28.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put			6,021.00000	5,980	28.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call			5.00000	5	31.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put			8,016.00000	7,975	31.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call			3,943.00000	3,984	27.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put			4.00000	4	27.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call			2,953.00000	2,994	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put			15.00000	14	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call			1,974.00000	2,013	18.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put			35.00000	33	18.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call			1,058.00000	1,090	15.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put			119.00000	110	15.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call			110.00000	114	22.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put			2,171.00000	2,134	22.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call			21.00000	22	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put			4,082.00000	4,042	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call			9.00000	10	28.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put			6,071.00000	6,030	28.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call			4.00000	5	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put			8,066.00000	8,025	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call			4,092.00000	4,133	27.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put			3.00000	3	27.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call			10.00000	10	28.02	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.15	Put		5,921.00000	5,880	28.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call		5.00000	5	31.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put		7,916.00000	7,875	31.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.46600	11.42350		16.58	0.00	0	200.00
€ / R On 14/06/2010 Currency Future	11.40	Call		639.00000	656	16.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put		615.00000	590	16.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Call		566.00000	580	16.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Put		743.00000	714	16.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Call		534.00000	546	17.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Put		810.00000	780	17.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Call		584.00000	597	16.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put		710.00000	681	16.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Call		661.00000	679	16.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put		587.00000	563	16.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Call		620.00000	635	16.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put		646.00000	619	16.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call		601.00000	616	16.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put		678.00000	650	16.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call		475.00000	486	17.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put		952.00000	920	17.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call		449.00000	458	17.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put		1,025.00000	992	17.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call		424.00000	433	18.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put		1,101.00000	1,067	18.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call		3,936.00000	3,978	24.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put		12.00000	12	24.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call		2,951.00000	2,992	20.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put		27.00000	26	20.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call		1,980.00000	2,018	16.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put		57.00000	52	16.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call		1,139.00000	1,167	15.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put		216.00000	201	15.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call		212.00000	215	21.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put		2,288.00000	2,249	21.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call		93.00000	93	25.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put		4,169.00000	4,127	25.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call		38.00000	36	27.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put		6,114.00000	6,070	27.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call		10.00000	11	27.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put		8,087.00000	8,045	27.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call		3,985.00000	4,027	24.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put		12.00000	11	24.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call		3,000.00000	3,042	20.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put		26.00000	26	20.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call		2,026.00000	2,064	16.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	9.45	Put		53.00000	48	16.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call		1,174.00000	1,203	15.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put		200.00000	187	15.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call		217.00000	220	21.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Put		2,244.00000	2,204	21.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call		95.00000	96	25.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put		4,121.00000	4,080	25.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call		39.00000	37	27.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put		6,066.00000	6,021	27.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call		10.00000	11	27.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put		8,037.00000	7,995	27.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call		3,886.00000	3,928	24.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put		13.00000	12	24.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call		2,902.00000	2,943	20.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Put		28.00000	27	20.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call		1,934.00000	1,972	16.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put		61.00000	56	16.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call		1,105.00000	1,133	15.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put		232.00000	217	15.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call		207.00000	210	21.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Put		2,333.00000	2,294	21.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call		90.00000	91	25.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put		4,217.00000	4,175	25.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call		37.00000	35	27.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put		6,163.00000	6,119	27.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call		10.00000	10	27.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put		8,136.00000	8,094	27.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call		4,035.00000	4,076	24.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put		11.00000	10	24.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call		3,049.00000	3,091	20.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put		26.00000	25	20.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call		2,072.00000	2,113	16.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put		49.00000	47	16.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call		1,209.00000	1,242	15.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put		186.00000	176	15.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call		223.00000	225	21.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put		2,199.00000	2,159	21.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call		97.00000	97	25.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put		4,074.00000	4,031	25.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call		40.00000	38	27.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put		6,017.00000	5,972	27.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call		11.00000	11	27.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put		7,987.00000	7,945	27.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call		4,084.00000	4,125	24.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Put		10.00000	9	24.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	8.35	Call			3,098.00000	3,140	21.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put			25.00000	24	21.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call			2,121.00000	2,161	16.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put			47.00000	45	16.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Call			1,249.00000	1,281	15.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put			175.00000	165	15.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call			227.00000	230	21.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put			2,154.00000	2,114	21.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Call			99.00000	99	25.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put			4,025.00000	3,983	25.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call			41.00000	39	26.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put			5,968.00000	5,923	26.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call			11.00000	12	27.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put			7,938.00000	7,896	27.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Call			3,738.00000	3,780	23.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Put			14.00000	14	23.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Call			2,755.00000	2,796	19.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Put			31.00000	30	19.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Call			1,799.00000	1,836	16.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Put			75.00000	70	16.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Call			1,008.00000	1,033	15.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Put			284.00000	267	15.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Call			193.00000	195	21.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Put			2,469.00000	2,429	21.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Call			84.00000	84	25.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Put			4,361.00000	4,318	25.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Call			33.00000	32	27.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Put			6,310.00000	6,266	27.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Call			9.00000	9	27.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Put			8,285.00000	8,243	27.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Call			3,837.00000	3,879	23.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Put			13.00000	13	23.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Call			2,853.00000	2,894	20.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Put			29.00000	28	20.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Call			1,889.00000	1,926	16.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Put			65.00000	60	16.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Call			1,072.00000	1,099	15.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Put			249.00000	233	15.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Call			202.00000	205	21.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Put			2,379.00000	2,339	21.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Call			88.00000	89	25.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Put			4,265.00000	4,223	25.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Call			36.00000	34	27.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Put			6,212.00000	6,168	27.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Call			9.00000	10	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 14/06/2010 Currency Future	19.60	Put			8,186.00000	8,144	27.34	0.00	0	0.00
AL13 On 05/11/2009 Index Future			248.95500		249.45700		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			295.74500		297.99600		0.00	0.00	0	764.00
ALBI On 04/02/2010 Index Future			301.13100		303.43100		0.00	0.00	0	0.00
ALBI On 06/05/2010 Index Future			306.34800		308.59800		0.00	0.00	0	0.00
ALBI On 05/08/2010 Index Future			311.88600		314.14800		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			127.61200		128.06100		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			129.93600		130.39700		0.00	0.00	0	0.00
CRD1 On 06/05/2010 Index Future			132.43400		132.90600		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			297.42550		299.63800		0.00	0.00	0	691.00
GOVI On 04/02/2010 jGovi			302.84200		305.10300		0.00	0.00	0	0.00
GOVI On 06/05/2010 jGovi			308.66600		310.97450		0.00	0.00	0	0.00
GOVI On 05/08/2010 jGovi			313.93200		315.94700		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			362.71000		362.37600		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap			7.31566		7.24691		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.81900		8.76600		15.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.54200		8.49700		15.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.65700		8.60800		15.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.95700		8.90600		15.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.92400		8.86800		15.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.94100		8.88600		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			7.05900		7.01400		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.08500		7.03600		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.24600		7.20900		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.57000		7.51500		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.81500		7.79500		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JN02 On 05/11/2009 jNote			7.76800		7.72500		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.01100		7.97100		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.67200		8.61800		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.80700		8.75300		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.91100		8.85400		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.97300		8.91600		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			6.83600		6.84200		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			6.88500		6.88300		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.03700		7.01400		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			286.48100		288.92000		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			291.69800		294.18900		0.00	0.00	0	0.00
OTH1 On 06/05/2010 Index Future			297.30700		299.85000		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.35400		7.26500		0.82	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			0.00000	0	0.84	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			614.00000	685	0.84	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.58300		7.48100		1.50	0.00	0	38.00
R155 On 05/11/2009 Bond Future	7.75	Call			608.00000	370	1.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			135.00000	77	1.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.42200		8.31300		5.50	0.00	0	7,791.00
R157 On 05/11/2009 Bond Future	7.50	Call			45.00000	4	5.42	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,391.00000	4,918	5.42	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.51300		8.39700		5.50	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			758.00000	355	5.41	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			4,052.00000	4,228	5.41	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.58300		8.45900		5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,536.00000	1,767	5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,339.00000	2,163	5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.62400		8.49100		5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			3,502.00000	2,715	5.34	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,323.00000	2,143	5.34	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.99900		8.88000		11.25	0.00	0	11,682.00
R186 On 05/11/2009 Bond Future	9.00	Call			2,512.00000	1,485	11.25	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,365.00000	1,476	11.25	0.00	0	5,000.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 05/11/2009 Bond Future	8.75	Call			1,328.00000	584	11.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			2,591.00000	2,984	11.18	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.50	Call			2.00000	0	11.30	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			14,540.00000	15,675	11.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			14.00000	1	11.22	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			11,722.00000	12,846	11.22	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.05200		8.92900		11.75	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			1,411.00000	642	11.60	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			8,147.00000	8,538	11.60	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.09700		8.97000		11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			5,031.00000	3,712	11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,750.00000	4,613	11.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.12800		8.99600		12.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			6,839.00000	5,553	12.22	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			4,518.00000	4,447	12.22	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.47900		8.36900		5.25	0.00	0	488.00
R201 On 05/11/2009 Bond Future	7.50	Call			23.00000	2	5.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			3,694.00000	4,126	5.16	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.56000		8.44300		5.25	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			322.00000	114	5.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			4,136.00000	4,389	5.14	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.62600		8.50100		5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,901.00000	1,353	5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			1,905.00000	1,827	5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.66400		8.53000		5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			3,076.00000	2,579	5.26	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,402.00000	1,386	5.26	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.92800		8.81900		8.25	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			9.00000	0	7.94	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			7,573.00000	8,158	7.94	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.00900		8.89500		7.75	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			981.00000	354	7.47	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			4,767.00000	4,744	7.47	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.07400		8.95400		7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			3,208.00000	2,097	7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,971.00000	2,478	7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.11700		8.99200		7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			4,394.00000	3,167	7.90	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			3,105.00000	2,506	7.90	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.93400		8.82500		9.00	0.00	0	2,868.00
R204 On 05/11/2009 Bond Future	7.50	Call			9.00000	0	8.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 05/11/2009 Bond Future	7.50	Put			8,362.00000	9,001	8.66	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.00400		8.89000		9.00	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,085.00000	412	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			5,223.00000	5,213	8.68	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.06300		8.94500		8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			3,555.00000	2,326	8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			3,242.00000	2,683	8.50	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.10400		8.98000		9.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			4,553.00000	3,556	9.17	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			3,061.00000	2,753	9.17	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.54300		8.42400		5.50	0.00	0	1,140.00
R206 On 05/11/2009 Bond Future	7.50	Call			15.00000	5	5.41	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,217.00000	3,609	5.41	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.64100		8.51200		5.50	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			250.00000	163	5.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,573.00000	3,900	5.40	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.72900		8.59000		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,838.00000	1,586	5.20	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,354.00000	1,523	5.20	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.78700		8.63500		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,255.00000	2,002	4.81	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,220.00000	1,400	4.81	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.09300		8.97400		10.00	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			4.00000	0	9.64	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,599.00000	10,316	9.64	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.16200		9.03800		10.00	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			972.00000	340	9.69	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			5,843.00000	5,947	9.69	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.22300		9.09500		9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			4,011.00000	2,665	9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			3,110.00000	2,509	9.50	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.26800		9.13400		10.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			5,006.00000	3,927	10.20	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,934.00000	2,621	10.20	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.09200		8.97300		10.50	0.00	0	5,008.00
R208 On 05/11/2009 Bond Future	7.75	Call			6.00000	0	10.38	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			8,189.00000	8,928	10.38	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.15700		9.03300		10.50	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,195.00000	631	10.34	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			4,580.00000	4,779	10.34	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.21100		9.08300		10.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 06/05/2010 Bond Future	9.25	Call			3,797.00000	2,791	10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,788.00000	2,557	10.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.24900		9.11600		10.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			5,154.00000	4,156	10.93	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,890.00000	2,686	10.93	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.56100		8.41100		15.00	0.00	0	3,023.00
R209 On 05/11/2009 Bond Future	9.00	Call			5,022.00000	3,758	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			230.00000	235	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call			35.00000	2	14.92	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			8,529.00000	9,764	14.92	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			1.00000	0	15.23	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			13,803.00000	15,071	15.23	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			7.00000	0	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			11,092.00000	12,354	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			10,224.00000	8,952	16.52	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			7.00000	4	16.52	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.59300		8.43900		14.75	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			677.00000	232	14.60	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			9,393.00000	10,242	14.60	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			11,901.00000	10,541	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			274.00000	207	16.63	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.61600		8.45800		14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			4,416.00000	2,973	14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			4,061.00000	3,939	14.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.62700		8.46600		15.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			6,340.00000	4,810	15.30	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			3,999.00000	3,811	15.30	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			293.70100		295.88500		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			299.04900		301.28100		0.00	0.00	0	0.00
TRT1 On 06/05/2010 Index Future			304.80000		307.07900		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.67930		6.64320		14.88	6,679.30	1	4,500.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			169.00000	186	14.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			176.00000	156	14.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			169.00000	186	14.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			176.00000	156	14.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			150.00000	165	15.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			207.00000	185	15.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			117.00000	129	15.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			274.00000	249	15.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			150.00000	165	15.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			207.00000	185	15.17	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.50	Call		261.00000	283	15.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		118.00000	104	15.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		296.00000	319	16.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		103.00000	90	16.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		229.00000	249	15.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		135.00000	119	15.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		296.00000	319	16.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		103.00000	90	16.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		332.00000	357	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		89.00000	78	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		198.00000	216	15.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		155.00000	137	15.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		229.00000	249	15.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		135.00000	119	15.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		132.00000	146	15.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		239.00000	216	15.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		103.00000	114	16.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		310.00000	284	16.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		103.00000	114	16.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		310.00000	284	16.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		117.00000	129	15.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		274.00000	249	15.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		91.00000	101	16.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		348.00000	321	16.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		332.00000	357	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		89.00000	78	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		370.00000	397	16.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		77.00000	67	16.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		410.00000	437	17.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		67.00000	58	17.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		410.00000	437	17.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		67.00000	58	17.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		451.00000	479	17.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		57.00000	50	17.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		91.00000	101	16.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		348.00000	321	16.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		71.00000	79	16.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		428.00000	399	16.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		56.00000	62	17.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		513.00000	482	17.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		44.00000	48	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		601.00000	569	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		35.00000	38	18.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		692.00000	659	18.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		81.00000	89	16.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.95	Put		387.00000	360	16.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		63.00000	70	17.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		470.00000	440	17.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		49.00000	55	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		556.00000	525	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		81.00000	89	16.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		387.00000	360	16.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		49.00000	55	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		556.00000	525	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		39.00000	43	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		646.00000	614	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		63.00000	70	17.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		470.00000	440	17.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,793.00000	5,829	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,293.00000	4,329	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,793.00000	2,829	26.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	26.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,297.00000	1,333	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		4.00000	3	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		5.00000	5	24.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,712.00000	1,676	24.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		1.00000	1	31.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,208.00000	3,171	31.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	38.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,707.00000	4,671	38.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	45.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,207.00000	6,171	45.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,043.00000	6,079	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,543.00000	4,579	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,043.00000	3,079	25.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	25.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,545.00000	1,581	26.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		2.00000	2	26.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		7.00000	8	23.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,464.00000	1,429	23.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		1.00000	1	30.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,958.00000	2,922	30.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	37.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,457.00000	4,421	37.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	44.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,957.00000	5,921	44.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,093.00000	6,129	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,593.00000	4,629	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			3,093.00000	3,129	25.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put			0.00000	0	25.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call			1,595.00000	1,631	26.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put			2.00000	2	26.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			8.00000	9	23.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put			1,415.00000	1,379	23.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call			1.00000	1	30.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put			2,908.00000	2,872	30.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call			0.00000	0	37.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put			4,407.00000	4,371	37.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call			0.00000	0	44.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put			5,907.00000	5,871	44.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call			579.00000	611	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put			36.00000	31	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			493.00000	522	17.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			49.00000	43	17.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			762.00000	796	19.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put			19.00000	17	19.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call			670.00000	702	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put			26.00000	23	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call			535.00000	566	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put			42.00000	37	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			493.00000	522	17.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			49.00000	43	17.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call			624.00000	656	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put			31.00000	27	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			370.00000	397	16.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			77.00000	67	16.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call			716.00000	749	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put			22.00000	20	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call			3,293.00000	3,329	24.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put			0.00000	0	24.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call			2,293.00000	2,329	28.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put			0.00000	0	28.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call			0.00000	0	33.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put			3,707.00000	3,671	33.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call			0.00000	0	43.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put			5,707.00000	5,671	43.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call			0.00000	0	46.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put			7,707.00000	7,671	46.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call			4,193.00000	4,229	23.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,193.00000	3,229	25.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	25.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,193.00000	2,229	29.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		0.00000	0	29.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,198.00000	1,234	22.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		5.00000	4	22.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		4.00000	5	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,811.00000	1,775	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		0.00000	0	34.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,807.00000	3,771	34.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		0.00000	0	43.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,807.00000	5,771	43.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	46.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,807.00000	7,771	46.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,143.00000	4,179	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,143.00000	3,179	25.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	25.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,143.00000	2,179	29.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		0.00000	0	29.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,149.00000	1,184	22.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		6.00000	5	22.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		4.00000	4	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,861.00000	1,825	25.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		0.00000	0	34.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,857.00000	3,821	34.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		0.00000	0	44.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,857.00000	5,821	44.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	47.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,857.00000	7,821	47.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,093.00000	4,129	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		2,093.00000	2,130	29.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		0.00000	0	29.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		1,100.00000	1,135	22.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		6.00000	6	22.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		4.00000	4	25.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		1,911.00000	1,875	25.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		0.00000	0	34.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		3,907.00000	3,871	34.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	47.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		7,907.00000	7,871	47.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		4,043.00000	4,079	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	23.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.60	Call		2,044.00000	2,080	29.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		0.00000	0	29.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		1,050.00000	1,086	21.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		7.00000	6	21.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		4.00000	4	26.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		1,960.00000	1,925	26.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		0.00000	0	34.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		3,957.00000	3,921	34.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	47.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		7,957.00000	7,921	47.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		3,993.00000	4,029	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		2,993.00000	3,029	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		1,994.00000	2,030	30.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		1.00000	1	30.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		1,001.00000	1,037	21.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		8.00000	7	21.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		3.00000	4	26.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		2,010.00000	1,974	26.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		0.00000	0	35.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		4,007.00000	3,971	35.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		0.00000	0	44.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		6,007.00000	5,971	44.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	47.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		8,007.00000	7,971	47.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,243.00000	4,279	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,243.00000	3,279	24.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	24.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,243.00000	2,279	28.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		0.00000	0	28.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,247.00000	1,283	23.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		4.00000	4	23.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		5.00000	5	25.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,761.00000	1,726	25.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		0.00000	0	34.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,757.00000	3,721	34.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		0.00000	0	43.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,757.00000	5,721	43.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	46.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,757.00000	7,721	46.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		3,943.00000	3,979	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		2,943.00000	2,979	25.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		1,944.00000	1,980	29.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		1.00000	1	29.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		953.00000	988	20.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		10.00000	9	20.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		3.00000	3	26.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		2,060.00000	2,024	26.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		0.00000	0	35.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		4,057.00000	4,021	35.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	44.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		6,057.00000	6,021	44.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	47.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		8,057.00000	8,021	47.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		3,893.00000	3,929	24.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	24.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		2,893.00000	2,929	25.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	25.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		1,894.00000	1,930	29.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		1.00000	1	29.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		905.00000	940	20.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		12.00000	10	20.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		3.00000	3	26.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		2,110.00000	2,074	26.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		0.00000	0	35.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		4,107.00000	4,071	35.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	0	44.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		6,107.00000	6,071	44.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	47.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		8,107.00000	8,071	47.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		3,743.00000	3,779	24.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	24.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		2,743.00000	2,779	26.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	26.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		1,744.00000	1,780	27.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		1.00000	1	27.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		2.00000	2	27.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		2,259.00000	2,223	27.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		0.00000	0	36.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		4,257.00000	4,221	36.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	45.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,257.00000	6,221	45.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	47.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		8,257.00000	8,221	47.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		3,843.00000	3,879	24.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	24.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.80	Call		2,843.00000	2,879	26.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	26.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		1,844.00000	1,880	28.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		1.00000	1	28.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		857.00000	891	20.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		14.00000	12	20.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		3.00000	3	27.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		2,159.00000	2,124	27.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		0.00000	0	35.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,157.00000	4,121	35.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	44.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,157.00000	6,121	44.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	47.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,157.00000	8,121	47.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,793.00000	3,829	24.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	24.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,794.00000	1,830	28.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		1.00000	1	28.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		809.00000	843	19.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		16.00000	14	19.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		2.00000	3	27.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,209.00000	2,173	27.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		0.00000	0	36.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,207.00000	4,171	36.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	47.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,207.00000	8,171	47.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.73230	6.69590		16.26	0.00	0	4,118.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		283.00000	304	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		287.00000	272	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		264.00000	280	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		318.00000	297	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		229.00000	243	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		383.00000	361	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		246.00000	261	16.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		350.00000	328	16.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		362.00000	385	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		216.00000	202	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		391.00000	414	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		195.00000	182	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		334.00000	356	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		238.00000	224	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		334.00000	356	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		238.00000	224	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		422.00000	445	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		176.00000	163	16.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.65	Call			308.00000	329	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put			262.00000	247	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			283.00000	304	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			287.00000	272	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			246.00000	261	16.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			350.00000	328	16.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call			214.00000	227	16.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put			418.00000	394	16.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call			199.00000	211	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put			453.00000	429	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call			453.00000	478	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put			158.00000	146	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			521.00000	547	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			125.00000	114	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call			186.00000	197	17.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put			490.00000	465	17.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			162.00000	172	17.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			566.00000	539	17.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			594.00000	621	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			98.00000	88	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			632.00000	659	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			86.00000	77	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			557.00000	583	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			111.00000	101	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			487.00000	512	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			141.00000	129	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call			711.00000	740	16.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			65.00000	58	16.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			752.00000	782	16.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			57.00000	49	16.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			671.00000	699	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			75.00000	67	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			594.00000	621	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			98.00000	88	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			521.00000	547	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			125.00000	114	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,296.00000	4,332	33.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	33.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,296.00000	3,332	31.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			0.00000	0	31.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,298.00000	2,334	26.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			2.00000	2	26.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,308.00000	1,344	18.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			13.00000	11	18.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			37.00000	38	23.25	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	8.40	Put			1,741.00000	1,706	23.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			4.00000	5	27.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,708.00000	3,672	27.89	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			5,705.00000	5,669	32.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			0.00000	1	36.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,705.00000	7,668	36.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,196.00000	4,232	33.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	33.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,196.00000	3,233	31.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			0.00000	0	31.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,199.00000	2,235	25.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			3.00000	2	25.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,211.00000	1,246	18.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			15.00000	14	18.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			34.00000	35	23.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			1,838.00000	1,803	23.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			4.00000	4	28.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			3,808.00000	3,772	28.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			1.00000	1	32.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			5,805.00000	5,769	32.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			0.00000	0	36.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,805.00000	7,768	36.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			4,146.00000	4,182	33.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	33.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			3,146.00000	3,183	31.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			0.00000	0	31.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			2,149.00000	2,185	25.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			3.00000	3	25.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			1,162.00000	1,197	17.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			16.00000	15	17.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			33.00000	34	23.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put			1,887.00000	1,851	23.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call			4.00000	4	28.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			3,858.00000	3,822	28.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			1.00000	1	32.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put			5,855.00000	5,819	32.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call			0.00000	0	36.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put			7,855.00000	7,818	36.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call			4,096.00000	4,132	33.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put			0.00000	0	33.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call			3,096.00000	3,133	31.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			0.00000	0	31.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			2,099.00000	2,135	24.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			3.00000	3	24.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,114.00000	1,148	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			18.00000	16	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			31.00000	32	24.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			1,935.00000	1,900	24.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			4.00000	4	28.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			3,908.00000	3,872	28.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			1.00000	1	32.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			5,905.00000	5,869	32.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			0.00000	0	36.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			7,905.00000	7,868	36.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,114.00000	1,148	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			18.00000	16	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			3,996.00000	4,032	33.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	33.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			2,996.00000	3,033	30.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			1.00000	0	30.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			2,000.00000	2,036	23.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			4.00000	4	23.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			1,017.00000	1,052	16.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put			21.00000	19	16.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			29.00000	30	24.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			2,033.00000	1,997	24.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			3.00000	4	28.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put			4,007.00000	3,971	28.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call			1.00000	1	32.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put			6,005.00000	5,969	32.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			0.00000	0	37.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			8,005.00000	7,968	37.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			4,046.00000	4,082	33.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	33.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			3,046.00000	3,083	31.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			0.00000	0	31.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			2,049.00000	2,086	24.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			3.00000	3	24.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			1,065.00000	1,100	17.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			20.00000	18	17.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			30.00000	31	24.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			1,984.00000	1,949	24.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			3.00000	4	28.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			3,958.00000	3,921	28.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			1.00000	1	32.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put			5,955.00000	5,919	32.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call			0.00000	0	36.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put			7,955.00000	7,918	36.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			4,246.00000	4,282	33.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	33.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,246.00000	3,282	31.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	0	31.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,248.00000	2,285	25.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		2.00000	2	25.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,260.00000	1,295	18.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		14.00000	12	18.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		35.00000	37	23.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,789.00000	1,754	23.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		4.00000	4	27.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,758.00000	3,722	27.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		1.00000	1	32.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,755.00000	5,719	32.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		0.00000	0	36.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,755.00000	7,718	36.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		3,946.00000	3,982	33.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	33.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		2,947.00000	2,983	30.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		1.00000	1	30.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		1,950.00000	1,986	23.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		4.00000	4	23.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		971.00000	1,003	16.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		26.00000	21	16.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		27.00000	29	24.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		2,081.00000	2,046	24.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		3.00000	3	28.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		4,057.00000	4,021	28.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		1.00000	1	32.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		6,055.00000	6,019	32.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		0.00000	0	37.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		8,055.00000	8,018	37.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		3,846.00000	3,882	33.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	33.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		2,847.00000	2,883	30.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		1.00000	1	30.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		1,851.00000	1,887	22.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		5.00000	5	22.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		882.00000	912	16.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		36.00000	30	16.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		24.00000	25	24.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		2,178.00000	2,143	24.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		3.00000	3	28.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		4,157.00000	4,121	28.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		1.00000	1	33.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		6,155.00000	6,119	33.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.85	Call			0.00000	0	37.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put			8,154.00000	8,118	37.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call			3,746.00000	3,782	32.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put			0.00000	0	32.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call			2,747.00000	2,783	29.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put			1.00000	1	29.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call			1,752.00000	1,788	22.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put			6.00000	5	22.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call			795.00000	825	16.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put			49.00000	42	16.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call			21.00000	22	25.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put			2,275.00000	2,240	25.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call			3.00000	3	28.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put			4,257.00000	4,221	28.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call			1.00000	1	33.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put			6,255.00000	6,219	33.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call			0.00000	0	37.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put			8,254.00000	8,218	37.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call			3,796.00000	3,832	33.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put			0.00000	0	33.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call			2,797.00000	2,833	29.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put			1.00000	1	29.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call			1,801.00000	1,837	22.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put			5.00000	5	22.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call			838.00000	868	16.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put			42.00000	36	16.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call			23.00000	24	25.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put			2,227.00000	2,192	25.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call			3.00000	3	28.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put			4,207.00000	4,171	28.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call			1.00000	1	33.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put			6,205.00000	6,169	33.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call			0.00000	0	37.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put			8,204.00000	8,168	37.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call			3,896.00000	3,932	33.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put			0.00000	0	33.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call			2,897.00000	2,933	30.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put			1.00000	1	30.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call			1,900.00000	1,936	23.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put			4.00000	4	23.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call			926.00000	958	16.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put			30.00000	25	16.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call			25.00000	27	24.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put			2,130.00000	2,095	24.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call			3.00000	3	28.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	10.80	Put			4,107.00000	4,071	28.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call			1.00000	1	32.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put			6,105.00000	6,069	32.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call			0.00000	0	37.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put			8,105.00000	8,068	37.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			6.77700		6.73840		16.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Call			362.00000	380	16.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Put			373.00000	353	16.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Call			343.00000	360	16.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put			405.00000	383	16.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Call			309.00000	324	16.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Put			470.00000	447	16.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call			432.00000	453	16.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put			294.00000	276	16.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call			458.00000	480	16.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put			270.00000	253	16.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call			408.00000	427	16.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put			319.00000	300	16.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call			485.00000	508	16.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put			247.00000	231	16.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call			384.00000	403	16.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put			346.00000	326	16.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call			4,238.00000	4,277	18.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put			0.00000	0	18.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call			3,239.00000	3,277	24.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put			0.00000	0	24.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call			2,244.00000	2,283	22.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put			6.00000	6	22.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call			1,265.00000	1,301	16.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put			26.00000	24	16.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call			78.00000	82	22.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put			1,840.00000	1,805	22.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call			9.00000	10	24.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put			3,771.00000	3,733	24.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call			3.00000	3	28.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put			5,765.00000	5,726	28.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call			1.00000	1	31.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put			7,763.00000	7,724	31.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call			4,188.00000	4,227	18.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put			0.00000	0	18.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call			3,189.00000	3,227	25.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put			0.00000	0	25.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call			2,195.00000	2,233	22.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put			7.00000	6	22.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call			1,217.00000	1,253	16.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	5.55	Put		28.00000	26	16.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call		76.00000	79	23.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put		1,887.00000	1,852	23.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call		9.00000	9	24.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put		3,820.00000	3,782	24.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call		3.00000	3	28.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put		5,814.00000	5,776	28.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call		1.00000	1	31.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put		7,813.00000	7,774	31.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call		4,138.00000	4,177	18.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put		0.00000	0	18.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call		3,139.00000	3,177	25.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put		0.00000	0	25.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call		2,146.00000	2,184	22.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put		7.00000	7	22.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call		1,169.00000	1,205	16.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put		31.00000	28	16.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call		73.00000	77	23.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put		1,935.00000	1,900	23.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call		8.00000	9	24.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put		3,870.00000	3,832	24.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call		3.00000	3	28.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put		5,864.00000	5,826	28.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call		1.00000	1	31.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put		7,863.00000	7,824	31.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call		4,088.00000	4,127	18.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put		0.00000	0	18.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call		3,089.00000	3,128	26.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put		1.00000	1	26.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call		2,096.00000	2,134	22.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put		8.00000	7	22.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call		1,121.00000	1,157	15.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put		33.00000	30	15.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call		71.00000	74	23.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put		1,983.00000	1,947	23.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call		8.00000	8	24.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put		3,919.00000	3,881	24.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call		3.00000	3	28.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put		5,914.00000	5,876	28.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call		1.00000	1	31.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put		7,913.00000	7,874	31.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call		3,938.00000	3,977	18.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Put		0.00000	0	18.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Call		2,940.00000	2,979	26.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put		2.00000	2	26.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	4.80	Call			1,948.00000	1,986	21.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put			10.00000	9	21.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call			983.00000	1,017	15.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Put			45.00000	40	15.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call			63.00000	66	23.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put			2,125.00000	2,089	23.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Call			7.00000	7	24.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put			4,068.00000	4,030	24.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Call			3.00000	3	28.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put			6,064.00000	6,026	28.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call			1.00000	1	31.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put			8,063.00000	8,024	31.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Call			3,838.00000	3,877	19.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Put			0.00000	0	19.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Call			2,840.00000	2,879	26.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Put			2.00000	2	26.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Call			1,850.00000	1,888	20.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Put			11.00000	11	20.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Call			899.00000	932	15.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Put			61.00000	55	15.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Call			57.00000	59	23.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Put			2,218.00000	2,182	23.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Call			6.00000	7	25.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Put			4,168.00000	4,130	25.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Call			2.00000	3	29.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Put			6,164.00000	6,126	29.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Call			1.00000	1	31.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Put			8,163.00000	8,124	31.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Call			3,988.00000	4,027	18.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Put			0.00000	0	18.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Call			2,990.00000	3,028	27.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Put			2.00000	1	27.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Call			1,998.00000	2,036	21.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Put			9.00000	9	21.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Call			1,026.00000	1,061	15.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Put			38.00000	34	15.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Call			67.00000	70	23.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Put			2,079.00000	2,043	23.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Call			7.00000	7	24.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Put			4,019.00000	3,980	24.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Call			3.00000	3	28.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Put			6,014.00000	5,976	28.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Call			1.00000	1	31.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Put			8,013.00000	7,974	31.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b>Total for Derivatives:</b>							<b>316,599,519.40</b>	<b>13,354</b>	<b>1,016,983.00</b>

**Grand Total:** 316,599,519.40 13,354 1,016,983.00