



Daily MTM Report

Daily summary for 08/10/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR5 On 23/07/2011 Bond			15.67900	15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.30800	7.31900			0.00	0	0.00
R155 On 31/08/2011 Bond			7.52500	7.55500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.36500	8.39000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.96000	8.98000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.42500	8.45000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.87500	8.90000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.88500	8.91000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.48000	8.50500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.04000	9.07000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.04000	9.07000			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			8.52000	8.54500			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/12/2009 Currency Future			7.43460	7.55980		18.58	128,774,706.60	17,321	346,594.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		423.00000	336	18.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		113.00000	151	18.50	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		244.00000	191	19.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		235.00000	307	19.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		188.00000	146	19.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		329.00000	411	19.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		74.00000	56	22.73	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		764.00000	871	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		270.00000	209	18.84	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		210.00000	275	18.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		206.00000	160	19.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		296.00000	375	19.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		173.00000	133	20.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		363.00000	449	20.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		158.00000	122	20.40	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		399.00000	487	20.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		244.00000	191	19.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		235.00000	307	19.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		224.00000	175	19.36	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		264.00000	340	19.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		112.00000	85	21.43	0.00	0	2,560.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		553.00000	651	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		297.00000	229	18.58	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		188.00000	244	18.58	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		63.00000	47	23.25	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		853.00000	963	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		133.00000	102	20.92	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		474.00000	567	20.92	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		173.00000	133	20.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		363.00000	449	20.14	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		103.00000	78	21.69	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		593.00000	694	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		188.00000	146	19.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		329.00000	411	19.88	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 14/12/2009 Currency Future	9.20	Call			19.00000	14	27.65	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,660.00000	1,779	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			0.00000	0	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,640.00000	4,766	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	38.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,840.00000	5,965	38.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	42.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			7,040.00000	7,165	42.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			326.00000	253	18.56	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			166.00000	218	18.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			28.00000	21	26.09	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,368.00000	1,486	26.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			458.00000	367	18.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			98.00000	132	18.48	0.00	0	5,000.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			122.00000	93	21.17	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			513.00000	609	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			122.00000	93	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			513.00000	609	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			95.00000	72	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			635.00000	737	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			80.00000	60	22.47	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			721.00000	826	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			80.00000	60	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			721.00000	826	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	36.97	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,440.00000	5,565	36.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			2.00000	1	30.28	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,992.00000	3,117	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	34.45	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,740.00000	4,866	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			7.00000	4	29.49	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,347.00000	2,470	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			103.00000	78	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			593.00000	694	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			357.00000	279	18.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			147.00000	194	18.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			145.00000	111	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			436.00000	527	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			32.00000	24	25.58	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,273.00000	1,389	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			37.00000	27	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,177.00000	1,293	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			87.00000	66	22.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			678.00000	781	22.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			68.00000	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 14/12/2009 Currency Future	8.30	Put			809.00000	917	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			58.00000	43	23.50	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			899.00000	1,009	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			50.00000	37	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			990.00000	1,103	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			46.00000	34	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,037.00000	1,150	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			54.00000	40	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			944.00000	1,056	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			68.00000	51	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			809.00000	917	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			54.00000	40	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			944.00000	1,056	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			63.00000	47	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			853.00000	963	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			14.00000	10	29.00	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,954.00000	2,075	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			46.00000	34	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,037.00000	1,150	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			43.00000	32	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,083.00000	1,197	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			43.00000	32	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,083.00000	1,197	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			35.00000	26	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			1,225.00000	1,341	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			40.00000	30	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,130.00000	1,245	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			26.00000	19	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,417.00000	1,535	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			28.00000	21	26.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,368.00000	1,486	26.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			30.00000	22	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,320.00000	1,438	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			37.00000	27	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,177.00000	1,293	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			25.00000	18	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,465.00000	1,583	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			21.00000	15	27.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,611.00000	1,730	27.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			17.00000	12	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,757.00000	1,878	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			15.00000	11	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,856.00000	1,976	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			15.00000	10	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,905.00000	2,026	28.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.30	Call			17.00000	12	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,757.00000	1,878	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			13.00000	9	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			2,003.00000	2,124	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			15.00000	10	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,905.00000	2,026	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			8.00000	5	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,248.00000	2,371	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			4.00000	3	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,594.00000	2,718	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			6.00000	4	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,446.00000	2,569	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			7.00000	5	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,298.00000	2,420	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			7.00000	5	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,298.00000	2,420	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			5.00000	3	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,495.00000	2,619	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			3.00000	2	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,793.00000	2,917	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			2.00000	1	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,893.00000	3,017	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			2.00000	1	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,942.00000	3,067	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			2.00000	1	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			3,042.00000	3,167	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1.00000	1	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,241.00000	3,366	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1.00000	0	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,491.00000	3,616	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1.00000	1	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,441.00000	3,566	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1.00000	1	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,341.00000	3,466	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			3.00000	2	29.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,743.00000	2,867	29.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			3.00000	2	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,843.00000	2,967	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			2.00000	1	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			3,092.00000	3,216	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			1.00000	1	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,191.00000	3,316	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1.00000	1	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,241.00000	3,366	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			4.00000	2	29.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,644.00000	2,768	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		5.00000	3	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,545.00000	2,668	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		2.00000	1	30.28	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,992.00000	3,117	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		1.00000	1	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		3,142.00000	3,266	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		5.00000	3	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,545.00000	2,668	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		1.00000	0	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,591.00000	3,716	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		1.00000	0	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,541.00000	3,666	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		0.00000	0	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,741.00000	3,866	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		1.00000	0	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,641.00000	3,766	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		0.00000	0	34.45	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,740.00000	4,866	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		0.00000	0	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		4,040.00000	4,166	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		0.00000	0	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,941.00000	4,066	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		0.00000	0	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,440.00000	4,566	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		0.00000	0	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,840.00000	4,966	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		0.00000	0	36.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		5,240.00000	5,365	36.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		0.00000	0	37.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,640.00000	5,765	37.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	0	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,340.00000	4,466	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		0.00000	0	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		5,140.00000	5,265	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		0.00000	0	37.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,540.00000	5,665	37.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		22.00000	16	27.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,562.00000	1,681	27.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		10.00000	6	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		2,150.00000	2,272	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,540.00000	4,666	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		0.00000	0	38.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,740.00000	5,865	38.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.60	Call			12.00000	8	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,052.00000	2,173	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			4.00000	2	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,644.00000	2,768	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			0.00000	0	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,841.00000	3,966	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			5,040.00000	5,165	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			32.00000	24	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,273.00000	1,389	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,240.00000	4,366	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	39.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			6,040.00000	6,165	39.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,940.00000	5,066	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	37.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,540.00000	5,665	37.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	39.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,140.00000	6,265	39.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	0	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,140.00000	4,266	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	36.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,340.00000	5,465	36.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	38.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,940.00000	6,065	38.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	36.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,240.00000	5,365	36.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			16.00000	12	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,807.00000	1,927	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			6.00000	4	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,396.00000	2,519	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	0	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			4,190.00000	4,316	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,790.00000	4,916	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	36.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,390.00000	5,515	36.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	38.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,990.00000	6,115	38.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,240.00000	4,366	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			18.00000	13	27.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,709.00000	1,829	27.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1.00000	0	30.89	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	11.05	Put			3,491.00000	3,616	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,090.00000	4,216	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			0.00000	0	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			4,690.00000	4,816	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	36.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,290.00000	5,415	36.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			22.00000	16	27.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,562.00000	1,681	27.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,540.00000	4,666	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			9.00000	6	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			2,199.00000	2,321	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1.00000	1	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			3,391.00000	3,516	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,990.00000	4,116	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			0.00000	0	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			4,590.00000	4,716	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			0.00000	0	37.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			5,690.00000	5,815	37.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			0.00000	0	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,741.00000	3,866	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			30.00000	22	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,320.00000	1,438	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			0.00000	0	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,691.00000	3,816	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,290.00000	4,416	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			19.00000	14	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,660.00000	1,779	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			0.00000	0	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,791.00000	3,916	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			0.00000	0	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			4,390.00000	4,516	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			0.00000	0	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,990.00000	5,116	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			0.00000	0	39.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			6,190.00000	6,315	39.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,340.00000	4,466	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	40.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			6,340.00000	6,465	40.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	39.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			6,240.00000	6,365	39.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,290.00000	4,416	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	34.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,890.00000	5,016	34.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	39.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			6,090.00000	6,215	39.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	40.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,440.00000	6,565	40.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,090.00000	4,216	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	36.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,290.00000	5,415	36.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	40.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,490.00000	6,615	40.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	38.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,890.00000	6,015	38.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	38.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,790.00000	5,915	38.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			40.00000	30	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,130.00000	1,245	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	35.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,090.00000	5,215	35.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	37.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,490.00000	5,615	37.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			458.00000	367	18.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			98.00000	132	18.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			26.00000	19	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,417.00000	1,535	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			1.00000	1	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,291.00000	3,416	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,990.00000	4,116	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	38.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,790.00000	5,915	38.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			389.00000	307	18.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			129.00000	172	18.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			697.00000	586	18.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			37.00000	52	18.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			188.00000	146	19.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			329.00000	411	19.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			741.00000	628	18.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			31.00000	43	18.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			4.00000	3	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,594.00000	2,718	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			654.00000	546	18.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.95	Put			45.00000	61	18.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			3.00000	2	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,694.00000	2,818	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,790.00000	4,916	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			654.00000	546	18.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			45.00000	61	18.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			786.00000	670	18.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			26.00000	35	18.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,010.00000	3,885	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,510.00000	2,385	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			0.00000	0	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,019.00000	897	18.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			9.00000	12	18.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,990.00000	8,115	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,260.00000	4,135	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,760.00000	2,635	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,264.00000	1,139	19.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			4.00000	5	19.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			158.00000	122	20.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			399.00000	487	20.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	45.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,740.00000	7,865	45.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	35.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,090.00000	5,215	35.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,560.00000	2,435	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			0.00000	0	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,562.00000	1,437	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			2.00000	2	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			613.00000	507	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			53.00000	73	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,761.00000	1,636	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			1.00000	1	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	44.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,590.00000	7,715	44.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			2,810.00000	2,685	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			1,811.00000	1,686	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			1.00000	1	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			831.00000	714	18.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			21.00000	29	18.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	45.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,690.00000	7,815	45.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,710.00000	2,585	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,711.00000	1,586	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			1.00000	1	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	45.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,790.00000	7,915	45.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,660.00000	2,535	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,661.00000	1,536	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			2.00000	2	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	45.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,840.00000	7,965	45.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			2,910.00000	2,785	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			1,911.00000	1,785	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			1.00000	1	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			924.00000	804	18.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			14.00000	19	18.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			2,960.00000	2,835	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			1,960.00000	1,835	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			1.00000	1	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			971.00000	850	18.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			11.00000	15	18.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	44.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,540.00000	7,665	44.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,110.00000	2,985	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,110.00000	1,985	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			0.00000	1	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,117.00000	992	18.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			7.00000	7	18.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			297.00000	229	18.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			188.00000	244	18.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			6.00000	4	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,396.00000	2,519	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	44.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,390.00000	7,515	44.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,210.00000	3,085	29.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	29.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,210.00000	2,085	26.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			0.00000	0	26.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,215.00000	1,090	18.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.35	Put			5.00000	5	18.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	43.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,290.00000	7,415	43.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,260.00000	3,135	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,260.00000	2,135	26.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			0.00000	0	26.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	43.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,240.00000	7,365	43.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,310.00000	3,185	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,310.00000	2,185	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			0.00000	0	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,314.00000	1,189	19.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			4.00000	4	19.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	43.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,190.00000	7,315	43.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,160.00000	3,035	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,160.00000	2,035	26.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			0.00000	0	26.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,166.00000	1,041	18.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			6.00000	6	18.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	43.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,340.00000	7,465	43.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,510.00000	3,385	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,512.00000	1,387	21.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			2.00000	2	21.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			572.00000	470	18.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			62.00000	85	18.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	42.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,990.00000	7,115	42.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,610.00000	3,485	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,610.00000	2,485	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,612.00000	1,487	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			2.00000	2	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			0.00000	0	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,891.00000	4,016	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	42.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,890.00000	7,015	42.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	40.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,390.00000	6,515	40.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,390.00000	8,515	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,490.00000	4,616	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,490.00000	8,615	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,410.00000	3,285	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,410.00000	2,285	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,413.00000	1,288	20.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			3.00000	3	20.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			495.00000	400	18.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			85.00000	115	18.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	41.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,590.00000	6,715	41.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,590.00000	8,715	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	41.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,690.00000	6,815	41.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,690.00000	8,815	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,360.00000	3,235	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,360.00000	2,235	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,363.00000	1,238	20.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			3.00000	4	20.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	41.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,640.00000	6,765	41.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,640.00000	8,765	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	42.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,840.00000	6,965	42.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,840.00000	8,965	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,890.00000	9,015	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,060.00000	2,935	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,060.00000	1,935	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			1.00000	1	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,068.00000	944	18.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			8.00000	9	18.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	42.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.50	Put			6,940.00000	7,065	42.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			8,940.00000	9,065	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			0.00000	0	41.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,740.00000	6,865	41.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,740.00000	8,865	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			3,560.00000	3,435	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,440.00000	8,565	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			3,710.00000	3,585	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	0	40.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			6,290.00000	6,415	40.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	0	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			8,290.00000	8,415	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call			3,460.00000	3,335	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put			0.00000	0	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call			2,460.00000	2,335	27.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put			0.00000	0	27.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call			1,462.00000	1,337	20.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put			3.00000	3	20.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call			533.00000	434	18.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put			73.00000	99	18.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call			0.00000	0	40.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put			6,540.00000	6,665	40.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put			8,540.00000	8,665	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call			3,660.00000	3,535	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put			0.00000	0	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call			0.00000	0	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put			8,340.00000	8,465	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call			0.00000	0	41.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put			6,790.00000	6,915	41.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call			0.00000	0	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put			8,790.00000	8,915	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call			3,760.00000	3,635	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put			0.00000	0	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,760.00000	2,635	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,761.00000	1,636	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			1.00000	1	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			786.00000	670	18.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			26.00000	35	18.31	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	15.80	Call			0.00000	0	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,240.00000	8,365	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,810.00000	3,685	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,190.00000	8,315	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			3,910.00000	3,785	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			11.00000	7	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			2,101.00000	2,223	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			8,090.00000	8,215	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			3,960.00000	3,835	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			12.00000	8	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,052.00000	2,173	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			8,040.00000	8,165	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,860.00000	3,735	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,860.00000	2,735	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,861.00000	1,736	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			1.00000	1	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			877.00000	758	18.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			17.00000	24	18.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			10.00000	6	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,150.00000	2,272	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,140.00000	8,265	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,010.00000	3,885	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			3,010.00000	2,885	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			2,010.00000	1,885	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			1.00000	1	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,019.00000	897	18.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			9.00000	12	18.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			4,060.00000	3,935	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			7,940.00000	8,065	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			4,110.00000	3,985	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,110.00000	2,985	30.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	0	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,110.00000	1,985	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		0.00000	1	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,117.00000	992	18.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		7.00000	7	18.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	45.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		7,890.00000	8,015	45.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.56050	7.68990		18.67	5,504,044.00	728	30,078.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		656.00000	564	18.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		166.00000	204	18.37	0.00	0	110.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		423.00000	356	18.87	6,052,000.00	17	17.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		333.00000	395	18.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		375.00000	320	19.27	0.00	0	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		385.00000	459	19.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		356.00000	304	19.47	0.00	0	10.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		416.00000	493	19.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		141.00000	121	23.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		1,151.00000	1,260	23.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call		338.00000	288	19.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put		448.00000	527	19.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		305.00000	260	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		515.00000	599	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		399.00000	337	19.07	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		359.00000	427	19.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		799.00000	697	18.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		109.00000	137	18.19	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		321.00000	273	19.87	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		481.00000	563	19.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		237.00000	201	21.08	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		697.00000	791	21.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		375.00000	320	19.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		385.00000	459	19.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		26.00000	22	30.87	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,386.00000	3,512	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		9.00000	6	31.48	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,619.00000	4,746	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		448.00000	375	18.67	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		308.00000	365	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		169.00000	144	22.48	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		979.00000	1,084	22.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		97.00000	84	25.09	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,558.00000	1,674	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		59.00000	50	27.53	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,219.00000	2,339	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		195.00000	166	21.88	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	8.35	Put			855.00000	955	21.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			68.00000	59	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,028.00000	2,148	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			262.00000	223	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			622.00000	712	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			249.00000	212	20.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			659.00000	751	20.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			275.00000	234	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			586.00000	674	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			225.00000	192	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			736.00000	831	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			177.00000	151	22.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			937.00000	1,041	22.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			186.00000	158	22.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			896.00000	998	22.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			205.00000	174	21.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			815.00000	914	21.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			215.00000	183	21.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			775.00000	872	21.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			162.00000	138	22.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			1,022.00000	1,127	22.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			148.00000	126	23.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			1,108.00000	1,216	23.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			155.00000	132	22.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			1,065.00000	1,171	22.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			135.00000	116	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,195.00000	1,305	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			119.00000	102	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,329.00000	1,442	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			105.00000	91	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,465.00000	1,580	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			114.00000	98	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,374.00000	1,488	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			124.00000	106	23.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,284.00000	1,396	23.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			87.00000	75	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,697.00000	1,815	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			81.00000	70	26.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,791.00000	1,910	26.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			73.00000	64	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,933.00000	2,053	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			78.00000	68	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,838.00000	1,957	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			68.00000	59	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,028.00000	2,148	26.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.50	Call			20.00000	17	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,831.00000	3,957	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			71.00000	61	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,981.00000	2,101	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			57.00000	48	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,267.00000	2,388	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			50.00000	43	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,411.00000	2,532	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			42.00000	36	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,652.00000	2,775	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			49.00000	41	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,459.00000	2,581	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			54.00000	46	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,315.00000	2,436	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			54.00000	46	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,315.00000	2,436	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			47.00000	40	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,507.00000	2,629	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			47.00000	40	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,507.00000	2,629	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			37.00000	31	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,847.00000	2,971	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			36.00000	30	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,896.00000	3,020	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			38.00000	32	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,798.00000	2,922	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			34.00000	29	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,945.00000	3,069	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			31.00000	27	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			3,091.00000	3,216	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			27.00000	23	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			3,337.00000	3,462	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			23.00000	20	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,583.00000	3,709	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			24.00000	20	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,534.00000	3,660	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			25.00000	22	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,435.00000	3,561	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			25.00000	21	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,485.00000	3,610	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			29.00000	25	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,190.00000	3,314	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			30.00000	26	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			3,140.00000	3,265	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			28.00000	24	30.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.95	Put		3,288.00000	3,413	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		26.00000	22	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,386.00000	3,512	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		29.00000	24	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,239.00000	3,364	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		32.00000	27	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		3,042.00000	3,167	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		34.00000	29	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,945.00000	3,069	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		30.00000	26	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,140.00000	3,265	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		23.00000	19	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,633.00000	3,759	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		21.00000	18	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,771.00000	3,897	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		22.00000	19	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,682.00000	3,808	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		22.00000	19	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,682.00000	3,808	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		22.00000	18	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,732.00000	3,858	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		19.00000	15	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,979.00000	4,104	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		21.00000	18	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,781.00000	3,907	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		17.00000	13	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		4,078.00000	4,203	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		20.00000	17	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,880.00000	4,006	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		19.00000	16	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,930.00000	4,055	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		64.00000	54	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		2,124.00000	2,244	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		50.00000	43	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,411.00000	2,532	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		44.00000	37	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,604.00000	2,727	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		41.00000	35	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,701.00000	2,824	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		6.00000	4	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,866.00000	4,994	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		76.00000	66	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,886.00000	2,005	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		19.00000	16	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,930.00000	4,055	32.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.70	Call			1.00000	1	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			6,011.00000	6,140	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			84.00000	73	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,744.00000	1,862	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			29.00000	25	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,190.00000	3,314	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			1.00000	1	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,861.00000	5,990	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			90.00000	78	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,650.00000	1,768	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			2.00000	1	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,762.00000	5,891	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			94.00000	81	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,604.00000	1,721	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			25.00000	22	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,435.00000	3,561	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			2.00000	1	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,712.00000	5,841	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			101.00000	87	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,511.00000	1,627	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			2.00000	1	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,612.00000	5,741	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			15.00000	12	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,175.00000	4,301	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			1.00000	1	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			6,261.00000	6,390	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			66.00000	56	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,076.00000	2,196	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			19.00000	14	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			4,029.00000	4,153	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			16.00000	12	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,126.00000	4,252	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			1.00000	1	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			6,211.00000	6,340	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			15.00000	12	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,175.00000	4,301	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			14.00000	10	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			4,274.00000	4,400	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			12.00000	9	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,372.00000	4,498	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			1.00000	1	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,461.00000	6,590	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			61.00000	52	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,171.00000	2,291	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			23.00000	19	31.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,633.00000	3,759	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			16.00000	12	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,126.00000	4,252	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			14.00000	11	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			4,225.00000	4,350	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			1.00000	1	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			6,311.00000	6,440	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			1.00000	1	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			6,111.00000	6,240	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			87.00000	75	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,697.00000	1,815	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			1.00000	1	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,812.00000	5,941	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			130.00000	111	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			1,240.00000	1,351	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			2.00000	2	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			5,512.00000	5,641	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			114.00000	98	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,374.00000	1,488	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			33.00000	28	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,993.00000	3,118	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			25.00000	21	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,485.00000	3,610	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			2.00000	1	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,662.00000	5,791	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			29.00000	24	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			3,239.00000	3,364	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			22.00000	18	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,732.00000	3,858	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			1.00000	1	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,911.00000	6,040	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			36.00000	30	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,896.00000	3,020	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			33.00000	28	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,993.00000	3,118	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			2.00000	2	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,562.00000	5,691	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			110.00000	94	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,420.00000	1,534	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			1.00000	1	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,961.00000	6,090	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			3.00000	2	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,463.00000	5,591	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			39.00000	33	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,749.00000	2,873	29.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.00	Call			3.00000	2	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,313.00000	5,442	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			41.00000	35	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,701.00000	2,824	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			3.00000	2	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,264.00000	5,392	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			4.00000	3	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			5,164.00000	5,292	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			45.00000	38	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,555.00000	2,678	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			42.00000	36	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,652.00000	2,775	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			4.00000	3	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,214.00000	5,342	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			52.00000	45	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,363.00000	2,484	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			6.00000	5	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,817.00000	4,944	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			61.00000	52	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,171.00000	2,291	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			7.00000	5	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,718.00000	4,845	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			290.00000	247	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			550.00000	636	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			8.00000	6	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,668.00000	4,795	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			49.00000	41	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,459.00000	2,581	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			45.00000	38	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,555.00000	2,678	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			5.00000	4	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			5,015.00000	5,143	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			59.00000	50	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,219.00000	2,339	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			7.00000	5	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,767.00000	4,895	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			66.00000	56	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,076.00000	2,196	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			78.00000	68	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,838.00000	1,957	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			8.00000	6	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,668.00000	4,795	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			84.00000	73	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,744.00000	1,862	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			9.00000	7	31.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,569.00000	4,696	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		475.00000	399	18.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		285.00000	338	18.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,040.00000	3,911	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,542.00000	2,413	23.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		2.00000	2	23.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,086.00000	969	17.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		46.00000	58	17.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		5.00000	4	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,965.00000	5,093	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		0.00000	0	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,960.00000	8,090	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,290.00000	4,161	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		2,791.00000	2,662	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		1.00000	1	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,318.00000	1,193	18.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		28.00000	32	18.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		0.00000	0	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,711.00000	7,840	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		591.00000	505	18.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		202.00000	244	18.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		101.00000	87	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,511.00000	1,627	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		94.00000	81	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,604.00000	1,721	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		71.00000	61	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,981.00000	2,101	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		13.00000	9	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		4,323.00000	4,449	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,592.00000	2,463	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		2.00000	2	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		1,604.00000	1,478	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		14.00000	17	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		726.00000	629	18.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		136.00000	168	18.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		11.00000	8	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,421.00000	4,548	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		3.00000	2	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		5,413.00000	5,541	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		2,741.00000	2,612	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		1.00000	2	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		1,750.00000	1,623	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		10.00000	13	20.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.95	Call			837.00000	733	18.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			97.00000	122	18.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			1,799.00000	1,672	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			9.00000	11	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			876.00000	770	18.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			86.00000	109	18.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			2,841.00000	2,712	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			1.00000	1	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			1,848.00000	1,721	20.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			8.00000	10	20.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			916.00000	808	18.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			76.00000	97	18.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,642.00000	2,512	24.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			2.00000	2	24.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,653.00000	1,526	19.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			13.00000	16	19.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			762.00000	662	18.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			122.00000	152	18.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			2,941.00000	2,812	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			1.00000	1	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			1,946.00000	1,819	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			6.00000	8	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			999.00000	886	17.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			59.00000	76	17.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,991.00000	2,861	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,996.00000	1,868	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			6.00000	7	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,041.00000	927	17.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			51.00000	67	17.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			10.00000	7	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,520.00000	4,647	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,141.00000	3,011	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,144.00000	2,016	21.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			4.00000	5	21.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,178.00000	1,054	17.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			38.00000	44	17.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			3.00000	2	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,363.00000	5,492	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,191.00000	3,061	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,194.00000	2,065	22.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			4.00000	5	22.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,224.00000	1,100	18.00	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	6.50	Put			34.00000	40	18.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,290.00000	3,161	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			1.00000	1	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,293.00000	2,164	22.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			3.00000	4	22.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			531.00000	450	18.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			241.00000	289	18.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,240.00000	3,111	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			1.00000	1	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,244.00000	2,115	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			4.00000	4	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,271.00000	1,146	18.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			31.00000	36	18.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			502.00000	424	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			262.00000	313	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,091.00000	2,961	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			1.00000	1	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,095.00000	1,966	21.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			5.00000	6	21.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,132.00000	1,011	17.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			42.00000	51	17.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,340.00000	3,211	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			0.00000	0	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,343.00000	2,214	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			3.00000	4	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,365.00000	1,240	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			25.00000	29	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			561.00000	477	18.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			221.00000	266	18.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			3,490.00000	3,361	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			0.00000	0	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			2,492.00000	2,363	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			2.00000	3	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,508.00000	1,382	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			18.00000	21	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,590.00000	3,461	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			0.00000	0	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			6.00000	4	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,916.00000	5,044	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			1.00000	1	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,411.00000	6,540	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			0.00000	0	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,410.00000	8,540	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			1.00000	1	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,511.00000	6,640	31.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.20	Call			0.00000	0	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,510.00000	8,640	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,390.00000	3,261	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			0.00000	0	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,393.00000	2,264	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			3.00000	3	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,412.00000	1,287	18.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			22.00000	26	18.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			1.00000	1	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,611.00000	6,740	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,610.00000	8,740	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			1.00000	1	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,711.00000	6,840	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,710.00000	8,840	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			1.00000	1	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,661.00000	6,790	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,660.00000	8,790	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			1.00000	1	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,861.00000	6,990	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,860.00000	8,990	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			1.00000	1	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,911.00000	7,040	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,910.00000	9,040	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,041.00000	2,911	26.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	26.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,045.00000	1,917	21.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			5.00000	6	21.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			1.00000	0	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,961.00000	7,090	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,960.00000	9,090	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			1.00000	1	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,761.00000	6,890	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,760.00000	8,890	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,540.00000	3,411	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			0.00000	0	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,556.00000	1,430	19.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			16.00000	19	19.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			690.00000	596	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		151.00000	185	18.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call		10.00000	8	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,471.00000	4,597	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		0.00000	0	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		8,460.00000	8,590	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		3,640.00000	3,511	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		0.00000	0	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		1.00000	1	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		6,361.00000	6,490	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		0.00000	0	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		8,360.00000	8,490	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		3,690.00000	3,561	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		0.00000	0	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		2,691.00000	2,562	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		2.00000	2	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		1,701.00000	1,574	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		11.00000	14	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call		0.00000	0	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		8,310.00000	8,440	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call		3,440.00000	3,311	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put		0.00000	0	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,442.00000	2,313	23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		3.00000	3	23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,460.00000	1,334	18.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		20.00000	24	18.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		623.00000	534	18.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		183.00000	224	18.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		1.00000	1	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,561.00000	6,690	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		0.00000	0	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,560.00000	8,690	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		1.00000	1	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,811.00000	6,940	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		0.00000	0	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,810.00000	8,940	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call		3,790.00000	3,661	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put		0.00000	0	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call		0.00000	0	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put		8,210.00000	8,340	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call		3,840.00000	3,711	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put		0.00000	0	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call		1.00000	1	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put		6,161.00000	6,290	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call		0.00000	0	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put		8,160.00000	8,290	33.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.80	Call		3,890.00000	3,761	31.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put		0.00000	0	31.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call		2,891.00000	2,762	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put		1.00000	1	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call		1,897.00000	1,770	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put		7.00000	9	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call		957.00000	847	18.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put		67.00000	86	18.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call		0.00000	0	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put		8,110.00000	8,240	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call		3,990.00000	3,861	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put		0.00000	0	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		2,991.00000	2,861	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		1.00000	1	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		1,996.00000	1,868	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		6.00000	7	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,041.00000	927	17.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		51.00000	67	17.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call		0.00000	0	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put		8,010.00000	8,140	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call		4,140.00000	4,011	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put		0.00000	0	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,141.00000	3,011	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		1.00000	1	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,144.00000	2,016	21.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		4.00000	5	21.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,178.00000	1,054	17.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		38.00000	44	17.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		448.00000	375	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		308.00000	365	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call		0.00000	0	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put		7,860.00000	7,990	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call		4,090.00000	3,961	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put		0.00000	0	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call		0.00000	0	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put		7,910.00000	8,040	33.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.68930	7.82000		18.99	0.00	0	16,954.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		858.00000	765	18.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		188.00000	225	18.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		498.00000	439	19.33	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		478.00000	550	19.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		198.00000	175	23.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,478.00000	1,586	23.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		520.00000	457	19.16	0.00	0	433.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		450.00000	518	19.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.80	Call			498.00000	439	19.33	0.00	0	200.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			478.00000	550	19.33	0.00	0	300.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			443.00000	390	19.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			573.00000	651	19.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			426.00000	375	19.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			606.00000	686	19.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			410.00000	361	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			640.00000	722	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			479.00000	422	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			509.00000	583	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			544.00000	476	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			424.00000	486	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			353.00000	311	20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			783.00000	871	20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			340.00000	299	20.98	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			820.00000	910	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			443.00000	390	19.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			573.00000	651	19.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			45.00000	39	31.48	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,375.00000	4,500	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			27.00000	24	33.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,607.00000	5,735	33.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			3.00000	3	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,683.00000	9,813	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			461.00000	406	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			541.00000	617	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			166.00000	147	24.62	0.00	0	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,746.00000	1,858	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			119.00000	105	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,299.00000	2,416	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			593.00000	520	18.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			373.00000	431	18.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			316.00000	278	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			896.00000	989	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			380.00000	335	20.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			710.00000	795	20.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			366.00000	322	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			746.00000	833	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			328.00000	289	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			858.00000	949	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			294.00000	259	21.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			974.00000	1,070	21.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			274.00000	242	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			1,054.00000	1,152	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			305.00000	269	21.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.45	Put			935.00000	1,029	21.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			284.00000	250	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			1,014.00000	1,111	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			265.00000	234	22.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			1,095.00000	1,194	22.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			186.00000	165	23.96	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,566.00000	1,675	23.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			256.00000	226	22.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			1,136.00000	1,236	22.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			239.00000	211	22.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,219.00000	1,322	22.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			248.00000	218	22.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,178.00000	1,279	22.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			232.00000	204	22.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,262.00000	1,365	22.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			210.00000	186	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,390.00000	1,497	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			224.00000	198	22.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,304.00000	1,409	22.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			204.00000	180	23.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,434.00000	1,541	23.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			192.00000	170	23.80	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,522.00000	1,630	23.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			217.00000	192	23.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,347.00000	1,453	23.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			157.00000	139	24.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,837.00000	1,950	24.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			145.00000	129	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,975.00000	2,089	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			152.00000	136	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,882.00000	1,996	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			137.00000	122	25.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			2,067.00000	2,182	25.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			148.00000	132	25.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,928.00000	2,043	25.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			50.00000	44	31.04	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			4,130.00000	4,255	31.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			141.00000	125	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			2,021.00000	2,136	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			110.00000	97	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,440.00000	2,558	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			96.00000	85	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,676.00000	2,796	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			107.00000	95	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,487.00000	2,605	26.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Call			116.00000	103	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,346.00000	2,463	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			166.00000	147	24.62	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,746.00000	1,858	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			134.00000	118	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,114.00000	2,229	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			126.00000	112	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,206.00000	2,322	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			113.00000	100	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,393.00000	2,510	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			101.00000	90	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,581.00000	2,700	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			40.00000	35	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,620.00000	4,746	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			130.00000	115	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,160.00000	2,276	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			123.00000	108	26.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,253.00000	2,369	26.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			104.00000	92	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,534.00000	2,653	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			99.00000	87	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,629.00000	2,748	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			39.00000	35	32.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,669.00000	4,795	32.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			126.00000	112	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,206.00000	2,322	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			101.00000	90	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,581.00000	2,700	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			91.00000	81	27.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,771.00000	2,892	27.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			37.00000	32	32.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,817.00000	4,943	32.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			116.00000	103	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,346.00000	2,463	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			99.00000	87	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,629.00000	2,748	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			94.00000	83	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,724.00000	2,844	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			89.00000	79	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,819.00000	2,940	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			85.00000	75	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,915.00000	3,036	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			35.00000	31	32.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,965.00000	5,091	32.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			130.00000	115	26.00	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	9.85	Put		2,160.00000	2,276	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		38.00000	33	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,768.00000	4,894	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		161.00000	143	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,791.00000	1,904	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		123.00000	108	26.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,253.00000	2,369	26.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		544.00000	476	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		424.00000	486	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		134.00000	118	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,114.00000	2,229	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		44.00000	39	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,424.00000	4,549	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		568.00000	498	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		398.00000	458	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		170.00000	151	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,700.00000	1,812	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		161.00000	143	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,791.00000	1,904	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		43.00000	38	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,473.00000	4,598	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		175.00000	155	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,655.00000	1,766	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,071.00000	3,940	29.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	29.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		2,576.00000	2,446	21.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		6.00000	7	21.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,156.00000	1,045	17.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		86.00000	106	17.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		65.00000	58	29.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,495.00000	3,618	29.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		19.00000	16	34.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,449.00000	6,577	34.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		10.00000	8	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,940.00000	8,069	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,320.00000	4,190	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		2,824.00000	2,694	23.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		4.00000	5	23.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,374.00000	1,255	17.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		54.00000	66	17.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		72.00000	64	28.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		3,252.00000	3,375	28.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		38.00000	34	32.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,718.00000	4,845	32.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.00	Call			21.00000	18	34.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			6,201.00000	6,329	34.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			11.00000	9	35.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,691.00000	7,820	35.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			731.00000	647	18.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			261.00000	308	18.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			181.00000	160	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,611.00000	1,721	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			152.00000	136	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,882.00000	1,996	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			51.00000	45	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			4,081.00000	4,206	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			2,626.00000	2,495	21.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			6.00000	6	21.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			1,649.00000	1,525	18.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			29.00000	36	18.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			824.00000	734	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			204.00000	244	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			66.00000	59	29.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,446.00000	3,570	29.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			29.00000	26	33.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			5,409.00000	5,536	33.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			1,839.00000	1,713	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			19.00000	23	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			962.00000	863	17.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			142.00000	174	17.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			48.00000	42	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			4,228.00000	4,353	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			31.00000	28	32.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			5,211.00000	5,338	32.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			62.00000	56	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,592.00000	3,716	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			41.00000	36	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,571.00000	4,697	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			27.00000	24	33.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,557.00000	5,685	33.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,874.00000	2,744	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			4.00000	4	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,887.00000	1,760	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			17.00000	21	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			999.00000	897	17.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			129.00000	158	17.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			60.00000	53	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,690.00000	3,814	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			27.00000	23	33.74	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 14/06/2010 Currency Future	13.45	Put		5,657.00000	5,784	33.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		2,725.00000	2,595	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		5.00000	5	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		1,744.00000	1,618	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		24.00000	29	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		892.00000	796	18.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		172.00000	207	18.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		395.00000	348	20.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		675.00000	758	20.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		87.00000	77	27.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,867.00000	2,988	27.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		56.00000	50	30.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,836.00000	3,961	30.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		25.00000	22	34.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,805.00000	5,933	34.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		2,675.00000	2,545	22.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		5.00000	6	22.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		1,696.00000	1,572	18.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		26.00000	32	18.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		55.00000	50	30.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,885.00000	4,010	30.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		36.00000	32	32.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,866.00000	4,993	32.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		25.00000	22	34.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,855.00000	5,983	34.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		83.00000	74	28.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,963.00000	3,084	28.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		54.00000	49	30.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,934.00000	4,059	30.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		35.00000	31	32.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,915.00000	5,042	32.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		24.00000	22	34.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,904.00000	6,032	34.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		59.00000	52	30.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,739.00000	3,863	30.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		26.00000	23	33.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,706.00000	5,834	33.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		2,924.00000	2,793	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		4.00000	4	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		1,935.00000	1,808	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		15.00000	19	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,036.00000	933	17.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		116.00000	144	17.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		96.00000	85	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,676.00000	2,796	27.39	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	11.40	Call			61.00000	54	29.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,641.00000	3,765	29.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			2,974.00000	2,843	23.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			4.00000	4	23.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			1,983.00000	1,856	18.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			13.00000	16	18.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,075.00000	969	17.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			105.00000	130	17.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,023.00000	2,893	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			3.00000	4	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,032.00000	1,904	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			12.00000	15	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,114.00000	1,007	17.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			94.00000	117	17.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			63.00000	57	29.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,543.00000	3,667	29.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			42.00000	37	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,522.00000	4,648	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			28.00000	25	33.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,508.00000	5,635	33.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,173.00000	3,042	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			3.00000	3	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,180.00000	2,050	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			10.00000	11	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,242.00000	1,126	17.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			72.00000	86	17.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			68.00000	60	29.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,398.00000	3,521	29.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			30.00000	26	33.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			5,360.00000	5,487	33.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,223.00000	3,092	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			3.00000	3	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,229.00000	2,099	19.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			9.00000	10	19.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,286.00000	1,168	17.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			66.00000	79	17.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			69.00000	61	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			3,349.00000	3,472	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			46.00000	40	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			4,326.00000	4,451	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			30.00000	27	33.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			5,310.00000	5,437	33.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,272.00000	3,142	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			2.00000	3	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,279.00000	2,149	19.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.55	Put			9.00000	10	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,330.00000	1,211	17.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			60.00000	72	17.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			618.00000	544	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			348.00000	404	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			71.00000	63	29.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			3,301.00000	3,424	29.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			47.00000	41	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			4,277.00000	4,402	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			31.00000	27	33.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			5,261.00000	5,388	33.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,322.00000	3,192	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			2.00000	2	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,328.00000	2,198	20.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			8.00000	9	20.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			645.00000	568	18.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			325.00000	379	18.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,123.00000	2,993	24.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			3.00000	3	24.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,130.00000	2,001	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			10.00000	11	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,199.00000	1,084	17.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			79.00000	95	17.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			17.00000	14	34.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,697.00000	6,825	34.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			58.00000	51	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,788.00000	3,912	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			17.00000	14	34.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,747.00000	6,875	34.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			16.00000	14	34.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,796.00000	6,924	34.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,522.00000	3,391	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	2	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,526.00000	2,396	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			6.00000	7	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,556.00000	1,434	18.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			36.00000	44	18.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			761.00000	675	18.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			241.00000	286	18.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			34.00000	30	32.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			5,014.00000	5,141	32.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			19.00000	16	34.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,499.00000	6,627	34.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,571.00000	3,441	27.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			1.00000	2	27.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,603.00000	1,479	18.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			33.00000	40	18.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			792.00000	704	18.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			222.00000	265	18.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			7.00000	6	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,437.00000	8,567	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,472.00000	3,341	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,477.00000	2,347	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			7.00000	7	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,510.00000	1,388	18.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			40.00000	49	18.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			18.00000	15	34.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,548.00000	6,676	34.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			7.00000	5	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,537.00000	8,666	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,372.00000	3,241	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			2.00000	2	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,378.00000	2,248	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			8.00000	8	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,419.00000	1,299	17.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			49.00000	60	17.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			673.00000	593	18.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			303.00000	354	18.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			17.00000	15	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,647.00000	6,775	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			7.00000	5	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,637.00000	8,766	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			6.00000	5	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,736.00000	8,866	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			6.00000	5	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,686.00000	8,816	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			83.00000	74	28.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,963.00000	3,084	28.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			35.00000	31	32.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,915.00000	5,042	32.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			15.00000	13	34.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,895.00000	7,024	34.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			6.00000	4	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,886.00000	9,015	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			15.00000	13	34.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,895.00000	7,024	34.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			3,073.00000	2,943	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			3.00000	3	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,081.00000	1,952	18.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.75	Put			11.00000	13	18.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call			81.00000	72	28.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put			3,011.00000	3,133	28.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call			15.00000	13	34.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put			6,945.00000	7,073	34.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call			5.00000	4	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put			8,935.00000	9,065	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call			79.00000	70	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			3,059.00000	3,181	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			15.00000	12	35.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			6,995.00000	7,123	35.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			5.00000	4	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			8,985.00000	9,115	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			6.00000	5	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,786.00000	8,915	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			7.00000	6	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,487.00000	8,616	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			3,621.00000	3,491	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put			1.00000	1	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call			19.00000	17	34.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			6,399.00000	6,527	34.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			8.00000	6	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			8,388.00000	8,517	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			3,671.00000	3,541	27.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			1.00000	1	27.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call			20.00000	17	34.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,350.00000	6,478	34.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			8.00000	6	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			8,338.00000	8,467	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call			3,771.00000	3,640	28.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put			1.00000	1	28.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call			2,775.00000	2,644	22.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put			5.00000	5	22.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call			1,791.00000	1,665	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put			21.00000	26	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call			926.00000	829	18.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put			156.00000	190	18.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call			21.00000	18	34.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put			6,251.00000	6,379	34.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call			8.00000	7	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			8,238.00000	8,367	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			3,821.00000	3,690	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put			1.00000	1	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call			9.00000	7	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put			8,189.00000	8,318	35.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.90	Call			3,921.00000	3,790	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			22.00000	19	34.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			6,102.00000	6,230	34.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			9.00000	7	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			8,089.00000	8,218	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			3,971.00000	3,840	29.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Put			1.00000	1	29.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			23.00000	20	34.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			6,053.00000	6,181	34.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			9.00000	7	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			8,039.00000	8,168	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			3,871.00000	3,740	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			1.00000	1	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,874.00000	2,744	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			4.00000	4	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,887.00000	1,760	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			17.00000	21	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			999.00000	897	17.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			129.00000	158	17.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			49.00000	43	31.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			4,179.00000	4,304	31.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			22.00000	19	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			6,152.00000	6,280	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			9.00000	7	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put			8,139.00000	8,268	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call			4,021.00000	3,890	29.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put			1.00000	1	29.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,023.00000	2,893	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			3.00000	4	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,032.00000	1,904	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			12.00000	15	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,114.00000	1,007	17.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			94.00000	117	17.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call			52.00000	46	30.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put			4,032.00000	4,157	30.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call			24.00000	20	34.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put			6,004.00000	6,131	34.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call			10.00000	8	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put			7,990.00000	8,118	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call			53.00000	48	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put			3,983.00000	4,108	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call			24.00000	21	34.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put			5,954.00000	6,082	34.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call			4,120.00000	3,990	29.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.70	Put		0.00000	1	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,123.00000	2,993	24.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	24.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,130.00000	2,001	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		10.00000	11	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,199.00000	1,084	17.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		79.00000	95	17.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Call		10.00000	8	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		7,890.00000	8,019	35.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			7.81460	7.95310		19.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		592.00000	529	19.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		588.00000	665	19.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		612.00000	547	19.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		559.00000	632	19.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		555.00000	496	19.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		652.00000	732	19.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		521.00000	466	20.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		718.00000	801	20.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		634.00000	565	19.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		530.00000	600	19.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		656.00000	584	19.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		502.00000	569	19.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		634.00000	565	19.34	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		530.00000	600	19.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		447.00000	399	20.88	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		894.00000	985	20.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		538.00000	481	20.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		685.00000	766	20.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		475.00000	424	20.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		822.00000	910	20.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		490.00000	438	20.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		787.00000	873	20.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,557.00000	3,419	24.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		4.00000	4	24.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,567.00000	2,429	20.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		13.00000	15	20.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,615.00000	1,489	17.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		62.00000	74	17.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		860.00000	773	18.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		307.00000	358	18.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		165.00000	146	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,612.00000	2,731	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		80.00000	70	30.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,527.00000	4,655	30.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		44.00000	38	33.36	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	14.40	Put		6,490.00000	6,623	33.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		23.00000	19	35.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put		8,470.00000	8,604	35.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call		3,706.00000	3,568	25.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put		3.00000	3	25.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call		2,714.00000	2,577	21.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put		11.00000	12	21.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call		1,751.00000	1,621	18.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put		47.00000	57	18.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call		950.00000	857	18.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put		246.00000	292	18.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call		176.00000	156	25.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put		2,473.00000	2,591	25.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call		84.00000	74	30.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put		4,381.00000	4,509	30.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call		46.00000	39	33.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put		6,343.00000	6,475	33.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call		25.00000	20	35.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put		8,322.00000	8,456	35.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call		3,656.00000	3,518	25.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put		3.00000	3	25.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call		2,665.00000	2,528	20.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put		12.00000	13	20.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call		1,705.00000	1,577	17.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put		52.00000	62	17.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call		919.00000	828	18.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put		266.00000	314	18.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call		172.00000	152	25.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put		2,519.00000	2,638	25.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		83.00000	72	30.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,430.00000	4,558	30.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		45.00000	39	33.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,392.00000	6,524	33.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		24.00000	20	35.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,371.00000	8,505	35.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call		3,806.00000	3,667	26.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put		2.00000	3	26.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call		2,813.00000	2,675	21.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put		10.00000	11	21.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		1,842.00000	1,712	18.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		39.00000	47	18.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		1,014.00000	917	18.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		211.00000	253	18.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		184.00000	163	25.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		2,381.00000	2,498	25.60	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 13/09/2010 Currency Future	12.15	Call		87.00000	76	29.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put		4,284.00000	4,412	29.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call		47.00000	41	33.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put		6,244.00000	6,376	33.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call		26.00000	21	35.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put		8,223.00000	8,357	35.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call		3,855.00000	3,717	26.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put		2.00000	3	26.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call		2,862.00000	2,725	21.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put		9.00000	10	21.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call		1,889.00000	1,758	18.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put		36.00000	43	18.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call		1,047.00000	949	17.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put		194.00000	234	17.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call		189.00000	167	25.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put		2,335.00000	2,452	25.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call		89.00000	78	29.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put		4,236.00000	4,363	29.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call		48.00000	41	33.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put		6,195.00000	6,327	33.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call		27.00000	22	35.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put		8,174.00000	8,307	35.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call		3,905.00000	3,767	26.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put		2.00000	2	26.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call		2,912.00000	2,774	21.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put		9.00000	10	21.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call		1,935.00000	1,804	18.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put		32.00000	39	18.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call		1,081.00000	981	17.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put		178.00000	216	17.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call		193.00000	171	25.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put		2,290.00000	2,406	25.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call		91.00000	79	29.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put		4,187.00000	4,315	29.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call		49.00000	42	32.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put		6,146.00000	6,277	32.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call		27.00000	22	35.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put		8,124.00000	8,258	35.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call		4,005.00000	3,867	26.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put		2.00000	2	26.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call		3,011.00000	2,873	22.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put		7.00000	8	22.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call		2,030.00000	1,897	18.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put		26.00000	32	18.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call		1,152.00000	1,048	17.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	6.95	Put		149.00000	183	17.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call		202.00000	179	25.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put		2,199.00000	2,314	25.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call		94.00000	82	29.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put		4,091.00000	4,218	29.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call		50.00000	43	32.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put		6,047.00000	6,179	32.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call		29.00000	24	35.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put		8,025.00000	8,159	35.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call		4,055.00000	3,916	27.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put		2.00000	2	27.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call		3,060.00000	2,923	22.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put		7.00000	8	22.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call		2,078.00000	1,943	18.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put		25.00000	29	18.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call		1,192.00000	1,083	17.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put		138.00000	168	17.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call		207.00000	183	25.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put		2,154.00000	2,269	25.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call		95.00000	84	29.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put		4,042.00000	4,169	29.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call		51.00000	44	32.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put		5,998.00000	6,130	32.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call		29.00000	24	35.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put		7,976.00000	8,110	35.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call		4,154.00000	4,016	27.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put		1.00000	2	27.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call		3,159.00000	3,022	23.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put		6.00000	7	23.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call		2,175.00000	2,038	18.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put		22.00000	23	18.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call		1,272.00000	1,155	17.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put		119.00000	140	17.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call		216.00000	193	24.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put		2,063.00000	2,178	24.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call		98.00000	87	29.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put		3,945.00000	4,073	29.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call		52.00000	46	32.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put		5,899.00000	6,031	32.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call		30.00000	25	35.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put		7,877.00000	8,011	35.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call		4,104.00000	3,966	27.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put		1.00000	2	27.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call		3,110.00000	2,972	22.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put		7.00000	7	22.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	5.85	Call			2,127.00000	1,991	18.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put			23.00000	26	18.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call			1,232.00000	1,118	17.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put			129.00000	154	17.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call			211.00000	188	24.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put			2,108.00000	2,223	24.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call			97.00000	85	29.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put			3,994.00000	4,121	29.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call			52.00000	45	32.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put			5,948.00000	6,080	32.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call			29.00000	25	35.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put			7,926.00000	8,060	35.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			7.94500		8.07080		19.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call			688.00000	631	19.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put			667.00000	736	19.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call			708.00000	648	19.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put			637.00000	703	19.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call			633.00000	581	20.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put			763.00000	836	20.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call			617.00000	565	20.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put			796.00000	870	20.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call			600.00000	550	20.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put			830.00000	905	20.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call			669.00000	613	19.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put			698.00000	768	19.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call			729.00000	667	19.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put			608.00000	672	19.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call			527.00000	482	20.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put			1,006.00000	1,087	20.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call			513.00000	470	21.05	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put			1,043.00000	1,125	21.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call			651.00000	597	19.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put			730.00000	802	19.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call			569.00000	522	20.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put			899.00000	977	20.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call			541.00000	495	20.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put			970.00000	1,050	20.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call			555.00000	508	20.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put			934.00000	1,013	20.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call			3,578.00000	3,452	23.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put			7.00000	7	23.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call			2,593.00000	2,469	19.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put			22.00000	24	19.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call			1,664.00000	1,552	17.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put			94.00000	107	17.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	7.50	Call			944.00000	868	18.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put			373.00000	423	18.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call			226.00000	206	25.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put			2,656.00000	2,761	25.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call			120.00000	108	29.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put			4,549.00000	4,663	29.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call			72.00000	64	32.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put			6,501.00000	6,619	32.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call			42.00000	36	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put			8,471.00000	8,591	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call			3,677.00000	3,551	24.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put			6.00000	6	24.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call			2,690.00000	2,566	19.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put			19.00000	21	19.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call			1,751.00000	1,637	17.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put			80.00000	92	17.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call			999.00000	921	18.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put			328.00000	376	18.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call			235.00000	214	25.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put			2,564.00000	2,669	25.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call			123.00000	111	29.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put			4,452.00000	4,566	29.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call			73.00000	66	32.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put			6,403.00000	6,521	32.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call			44.00000	38	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put			8,373.00000	8,493	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call			3,627.00000	3,502	23.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put			6.00000	7	23.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call			2,641.00000	2,518	19.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put			20.00000	23	19.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call			1,707.00000	1,594	17.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put			87.00000	99	17.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call			971.00000	894	18.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put			350.00000	399	18.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call			231.00000	210	25.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put			2,610.00000	2,715	25.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call			121.00000	110	29.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put			4,501.00000	4,615	29.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call			72.00000	65	32.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put			6,452.00000	6,570	32.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call			43.00000	37	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put			8,422.00000	8,542	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call			3,826.00000	3,700	24.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put			5.00000	5	24.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call			2,836.00000	2,712	20.42	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	5.25	Put		15.00000	17	20.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call		1,883.00000	1,767	17.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put		63.00000	72	17.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call		1,089.00000	1,005	18.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put		268.00000	310	18.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call		250.00000	227	24.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put		2,429.00000	2,532	24.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call		129.00000	117	28.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put		4,308.00000	4,422	28.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call		76.00000	68	31.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put		6,256.00000	6,373	31.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call		47.00000	40	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put		8,226.00000	8,345	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call		3,876.00000	3,750	24.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put		5.00000	5	24.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call		2,885.00000	2,761	20.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put		14.00000	16	20.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call		1,928.00000	1,812	17.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put		57.00000	67	17.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call		1,120.00000	1,035	17.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put		249.00000	290	17.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call		255.00000	232	24.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put		2,384.00000	2,487	24.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call		131.00000	118	28.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put		4,260.00000	4,373	28.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call		77.00000	69	31.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put		6,207.00000	6,324	31.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call		48.00000	41	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put		8,177.00000	8,296	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call		3,925.00000	3,800	25.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put		5.00000	5	25.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call		2,934.00000	2,810	20.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put		13.00000	15	20.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		1,974.00000	1,856	18.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		53.00000	61	18.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,152.00000	1,065	17.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		231.00000	270	17.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		260.00000	237	24.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,339.00000	2,442	24.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		133.00000	120	28.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,212.00000	4,325	28.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		78.00000	70	31.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		6,158.00000	6,275	31.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		49.00000	42	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		8,128.00000	8,247	33.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	4.10	Call			3,975.00000	3,849	25.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put			4.00000	4	25.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call			2,983.00000	2,859	20.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put			12.00000	14	20.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call			2,019.00000	1,901	18.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put			48.00000	56	18.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call			1,185.00000	1,096	17.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put			214.00000	251	17.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call			265.00000	242	24.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put			2,295.00000	2,397	24.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call			135.00000	122	28.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put			4,165.00000	4,277	28.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call			80.00000	71	31.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put			6,109.00000	6,226	31.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call			50.00000	43	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put			8,079.00000	8,198	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call			4,025.00000	3,899	25.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put			4.00000	4	25.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call			3,032.00000	2,908	21.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put			12.00000	13	21.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call			2,066.00000	1,946	18.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put			45.00000	51	18.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call			1,222.00000	1,128	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put			201.00000	233	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call			270.00000	247	24.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put			2,250.00000	2,352	24.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call			137.00000	124	28.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put			4,116.00000	4,229	28.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call			80.00000	72	31.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put			6,060.00000	6,177	31.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call			50.00000	44	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put			8,029.00000	8,149	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Call			4,074.00000	3,949	25.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put			3.00000	4	25.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call			3,082.00000	2,957	21.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put			11.00000	12	21.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call			2,113.00000	1,992	18.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put			43.00000	47	18.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call			1,260.00000	1,161	17.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put			189.00000	216	17.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call			276.00000	252	24.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put			2,205.00000	2,307	24.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call			139.00000	126	28.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put			4,068.00000	4,181	28.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call			81.00000	73	31.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	14.00	Put		6,011.00000	6,128	31.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call		51.00000	45	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put		7,980.00000	8,100	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call		4,124.00000	3,999	26.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put		3.00000	4	26.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call		3,131.00000	3,006	21.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put		11.00000	11	21.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call		2,161.00000	2,038	18.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put		40.00000	43	18.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call		1,298.00000	1,195	17.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put		177.00000	200	17.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call		281.00000	257	24.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put		2,160.00000	2,262	24.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call		141.00000	128	28.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put		4,020.00000	4,133	28.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call		82.00000	74	31.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put		5,961.00000	6,079	31.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call		51.00000	45	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put		7,930.00000	8,050	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Call		3,776.00000	3,651	24.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Put		5.00000	6	24.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Call		2,787.00000	2,663	20.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Put		16.00000	18	20.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Call		1,839.00000	1,723	17.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Put		68.00000	78	17.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Call		1,058.00000	976	18.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Put		287.00000	331	18.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Call		245.00000	223	25.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Put		2,474.00000	2,578	25.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Call		127.00000	115	28.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Put		4,356.00000	4,470	28.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Call		75.00000	67	31.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Put		6,305.00000	6,422	31.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Call		46.00000	39	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Put		8,275.00000	8,394	33.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			11.96050	12.02000		16.14	5,406,146.00	452	37,263.00
£ / R On 14/12/2009 Currency Future	12.00	Call		345.00000	314	16.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		325.00000	354	16.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		372.00000	335	16.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		302.00000	325	16.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		252.00000	228	17.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		482.00000	518	17.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		237.00000	214	17.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		517.00000	554	17.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.45	Call			196.00000	177	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put			626.00000	666	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call			208.00000	188	17.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put			588.00000	628	17.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			222.00000	201	17.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			552.00000	590	17.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			162.00000	146	18.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			742.00000	785	18.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			152.00000	137	18.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			782.00000	826	18.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			118.00000	107	19.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			948.00000	996	19.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			143.00000	129	18.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			823.00000	868	18.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			134.00000	121	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			864.00000	910	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			111.00000	100	19.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			991.00000	1,040	19.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			98.00000	89	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			1,078.00000	1,128	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			105.00000	94	19.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			1,035.00000	1,084	19.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			93.00000	83	19.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			1,123.00000	1,173	19.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			82.00000	74	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			1,212.00000	1,264	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			69.00000	62	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			1,349.00000	1,402	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			52.00000	47	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,582.00000	1,636	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			49.00000	44	21.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,629.00000	1,684	21.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			46.00000	42	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,676.00000	1,732	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			49.00000	44	21.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,629.00000	1,684	21.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			44.00000	40	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,724.00000	1,779	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			42.00000	38	22.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,772.00000	1,827	22.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			35.00000	32	22.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,915.00000	1,972	22.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			37.00000	34	22.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,867.00000	1,924	22.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			61.00000	55	20.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.40	Put		1,441.00000	1,495	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		77.00000	70	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		1,257.00000	1,309	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		58.00000	52	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		1,488.00000	1,542	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		46.00000	42	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		1,676.00000	1,732	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		39.00000	36	22.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		1,819.00000	1,875	22.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		37.00000	34	22.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,867.00000	1,924	22.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		42.00000	38	22.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		1,772.00000	1,827	22.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		55.00000	50	21.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		1,535.00000	1,589	21.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		61.00000	55	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		1,441.00000	1,495	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		65.00000	59	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		1,395.00000	1,448	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		77.00000	70	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		1,257.00000	1,309	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		82.00000	74	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		1,212.00000	1,264	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		87.00000	79	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		1,167.00000	1,218	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		44.00000	40	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		1,724.00000	1,779	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		58.00000	52	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		1,488.00000	1,542	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		87.00000	79	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		1,167.00000	1,218	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		49.00000	44	21.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,629.00000	1,684	21.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		25.00000	23	24.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		2,305.00000	2,362	24.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		32.00000	29	22.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		2,012.00000	2,069	22.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		31.00000	28	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		2,061.00000	2,118	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		31.00000	28	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		2,061.00000	2,118	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		29.00000	27	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		2,109.00000	2,167	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		26.00000	24	23.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		2,256.00000	2,313	23.92	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	14.45	Call			22.00000	20	24.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			2,452.00000	2,510	24.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			24.00000	22	24.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,354.00000	2,412	24.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			23.00000	21	24.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,403.00000	2,461	24.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			21.00000	20	24.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			2,501.00000	2,559	24.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			16.00000	15	26.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,896.00000	2,955	26.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			17.00000	16	26.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,847.00000	2,905	26.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			20.00000	18	25.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,600.00000	2,658	25.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			19.00000	17	25.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,699.00000	2,757	25.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			17.00000	16	26.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,797.00000	2,856	26.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			15.00000	14	26.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,995.00000	3,054	26.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			15.00000	13	27.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			3,095.00000	3,153	27.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			14.00000	13	27.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			3,194.00000	3,252	27.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			11.00000	10	29.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			3,591.00000	3,650	29.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			29.00000	27	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			2,109.00000	2,167	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			27.00000	25	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			2,207.00000	2,264	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			35.00000	32	22.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,915.00000	1,972	22.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			20.00000	18	25.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,600.00000	2,658	25.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			28.00000	26	23.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			2,158.00000	2,215	23.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			21.00000	19	25.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,551.00000	2,609	25.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			19.00000	18	25.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,649.00000	2,707	25.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			18.00000	17	25.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,748.00000	2,806	25.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			14.00000	13	27.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			3,144.00000	3,202	27.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			37.00000	34	22.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.85	Put		1,867.00000	1,924	22.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		34.00000	31	22.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,964.00000	2,020	22.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		28.00000	26	23.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		2,158.00000	2,215	23.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		21.00000	19	25.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		2,551.00000	2,609	25.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		16.00000	15	26.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		2,946.00000	3,004	26.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		19.00000	18	25.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		2,649.00000	2,707	25.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		15.00000	14	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		3,045.00000	3,103	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		23.00000	21	24.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		2,403.00000	2,461	24.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		16.00000	15	26.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		2,896.00000	2,955	26.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		24.00000	22	24.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		2,354.00000	2,412	24.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		3,720.00000	3,663	32.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		0.00000	2	32.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		2,234.00000	2,175	25.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		14.00000	15	25.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		814.00000	765	16.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		94.00000	104	16.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		126.00000	113	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		906.00000	953	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		10.00000	9	29.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		3,790.00000	3,849	29.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		4.00000	3	33.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		5,284.00000	5,343	33.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		2.00000	2	37.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		6,782.00000	6,841	37.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		1.00000	1	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		8,281.00000	8,340	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		4,170.00000	4,112	34.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	1	34.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		2,677.00000	2,618	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		7.00000	8	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		1,211.00000	1,154	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		41.00000	44	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		13.00000	12	28.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		3,343.00000	3,401	28.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		5.00000	4	32.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		4,835.00000	4,894	32.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	18.35	Call			2.00000	2	35.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			6,332.00000	6,391	35.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			1.00000	1	39.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			7,831.00000	7,891	39.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			4,420.00000	4,361	34.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	34.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			2,925.00000	2,866	28.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			5.00000	5	28.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			1,452.00000	1,394	19.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			32.00000	34	19.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			305.00000	277	16.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			385.00000	416	16.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			6.00000	5	31.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			4,586.00000	4,645	31.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			2.00000	2	35.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			6,082.00000	6,142	35.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	1	39.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			7,581.00000	7,641	39.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			111.00000	100	19.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			991.00000	1,040	19.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			73.00000	66	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			1,303.00000	1,355	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			32.00000	29	22.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			2,012.00000	2,069	22.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			65.00000	59	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,395.00000	1,448	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			29.00000	27	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			2,109.00000	2,167	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			34.00000	31	22.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,964.00000	2,020	22.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			55.00000	50	21.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,535.00000	1,589	21.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			1,941.00000	1,882	23.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			21.00000	21	23.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			981.00000	929	17.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			61.00000	68	17.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			4.00000	4	32.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			5,084.00000	5,143	32.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			2.00000	1	37.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			7,082.00000	7,141	37.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			0.00000	0	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			9,080.00000	9,140	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			2,826.00000	2,767	27.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			6.00000	6	27.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			1,842.00000	1,783	22.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.20	Put		22.00000	23	22.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		896.00000	845	17.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		76.00000	85	17.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		269.00000	243	16.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		449.00000	483	16.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		4.00000	3	33.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		5,184.00000	5,243	33.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		1.00000	1	38.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		7,181.00000	7,241	38.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		0.00000	0	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		9,180.00000	9,240	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		1,696.00000	1,637	21.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		26.00000	26	21.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		774.00000	725	16.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		104.00000	115	16.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		4.00000	3	33.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		5,334.00000	5,393	33.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		1.00000	1	38.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		7,331.00000	7,391	38.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		0.00000	0	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		9,330.00000	9,390	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call		2,727.00000	2,668	27.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put		7.00000	7	27.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		1,744.00000	1,686	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		24.00000	25	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		13.00000	12	27.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		3,293.00000	3,351	27.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		1.00000	1	38.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		7,281.00000	7,341	38.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		0.00000	0	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		9,280.00000	9,340	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		2,529.00000	2,470	26.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		9.00000	10	26.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		1,549.00000	1,491	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		29.00000	30	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		660.00000	614	16.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		140.00000	153	16.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		184.00000	166	17.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		664.00000	705	17.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		12.00000	11	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		3,492.00000	3,550	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		3.00000	3	33.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		5,483.00000	5,542	33.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		1.00000	1	38.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		7,481.00000	7,541	38.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.50	Call			0.00000	0	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			9,480.00000	9,540	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			2,381.00000	2,322	25.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			11.00000	12	25.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			1,404.00000	1,346	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			34.00000	35	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call			554.00000	511	16.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put			184.00000	200	16.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			11.00000	10	29.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			3,641.00000	3,699	29.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			3.00000	3	34.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			5,633.00000	5,692	34.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	1	39.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			7,631.00000	7,691	39.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			0.00000	0	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			9,630.00000	9,690	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			2,332.00000	2,273	25.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			12.00000	13	25.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			1,356.00000	1,298	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			36.00000	37	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			521.00000	479	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			201.00000	218	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			11.00000	10	29.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,691.00000	3,749	29.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			3.00000	3	34.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			5,683.00000	5,742	34.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			1.00000	1	39.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			7,681.00000	7,741	39.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			0.00000	0	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			9,680.00000	9,740	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			2,283.00000	2,224	25.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			13.00000	14	25.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			1,307.00000	1,250	18.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			37.00000	39	18.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			489.00000	448	16.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			219.00000	237	16.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			10.00000	10	29.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			3,740.00000	3,799	29.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			3.00000	2	34.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			5,733.00000	5,792	34.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			1.00000	1	39.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			7,731.00000	7,791	39.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			0.00000	0	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			9,730.00000	9,790	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			2,185.00000	2,127	24.99	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	9.85	Put			15.00000	16	24.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			428.00000	389	16.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			258.00000	278	16.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			10.00000	9	30.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			3,840.00000	3,899	30.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			3.00000	2	34.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			5,833.00000	5,892	34.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			0.00000	0	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			9,830.00000	9,890	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			1,259.00000	1,202	18.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			39.00000	41	18.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			458.00000	418	16.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			238.00000	257	16.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			3.00000	2	34.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			5,783.00000	5,842	34.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			1.00000	1	39.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			7,781.00000	7,841	39.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			0.00000	0	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			9,780.00000	9,840	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			2,480.00000	2,421	26.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			10.00000	10	26.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			1,501.00000	1,442	20.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			31.00000	32	20.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			624.00000	578	16.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			154.00000	168	16.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			172.00000	155	18.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			702.00000	745	18.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			11.00000	10	28.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			3,541.00000	3,600	28.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			3.00000	3	33.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			5,533.00000	5,592	33.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			1.00000	1	39.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			7,531.00000	7,591	39.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			0.00000	0	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			9,530.00000	9,590	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			2,579.00000	2,519	26.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			9.00000	9	26.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			1,598.00000	1,539	20.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			28.00000	29	20.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			697.00000	650	16.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			127.00000	140	16.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			12.00000	11	28.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			3,442.00000	3,500	28.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			3.00000	3	33.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			5,433.00000	5,492	33.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.45	Call			1.00000	1	38.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			7,431.00000	7,491	38.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			0.00000	0	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			9,430.00000	9,490	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			2,975.00000	2,915	28.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			5.00000	5	28.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			1,990.00000	1,931	23.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			20.00000	20	23.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,025.00000	972	17.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			55.00000	61	17.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			324.00000	295	16.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			354.00000	385	16.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			15.00000	14	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			3,045.00000	3,103	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			4.00000	4	32.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			5,034.00000	5,093	32.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			2.00000	1	37.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			7,032.00000	7,091	37.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			0.00000	0	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			9,030.00000	9,090	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,024.00000	2,965	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			4.00000	5	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,039.00000	1,980	24.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			19.00000	19	24.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,069.00000	1,015	17.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			49.00000	55	17.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			4.00000	4	32.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,984.00000	5,043	32.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			2.00000	1	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,982.00000	7,041	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			0.00000	0	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			8,980.00000	9,040	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			2,876.00000	2,816	28.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			6.00000	6	28.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			1,891.00000	1,832	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			21.00000	22	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			938.00000	887	17.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			68.00000	76	17.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			286.00000	260	16.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			416.00000	449	16.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			14.00000	13	27.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			3,144.00000	3,202	27.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			4.00000	4	33.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			5,134.00000	5,193	33.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			1.00000	1	37.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.15	Put		7,131.00000	7,191	37.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call		0.00000	0	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put		9,130.00000	9,190	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call		2,776.00000	2,717	27.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put		6.00000	7	27.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call		1,793.00000	1,735	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put		23.00000	24	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call		855.00000	804	16.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put		85.00000	94	16.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call		13.00000	12	27.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put		3,243.00000	3,302	27.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call		4.00000	3	33.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put		5,234.00000	5,293	33.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call		1.00000	1	38.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put		7,231.00000	7,291	38.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call		0.00000	0	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put		9,230.00000	9,290	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call		2,628.00000	2,569	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put		8.00000	8	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		1,647.00000	1,588	21.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		27.00000	28	21.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		735.00000	687	16.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		115.00000	127	16.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		12.00000	11	28.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		3,392.00000	3,451	28.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		3.00000	3	33.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		5,383.00000	5,443	33.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		1.00000	1	38.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		7,381.00000	7,441	38.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		0.00000	0	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		9,380.00000	9,440	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		2,431.00000	2,372	26.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		11.00000	11	26.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		588.00000	544	16.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		168.00000	184	16.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		3.00000	3	34.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		5,583.00000	5,642	34.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		0.00000	0	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		9,580.00000	9,640	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		2,136.00000	2,078	24.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		16.00000	17	24.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		1,164.00000	1,107	17.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		44.00000	46	17.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		399.00000	361	16.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		279.00000	301	16.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.90	Call			10.00000	9	30.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,890.00000	3,948	30.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			3.00000	2	34.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			5,883.00000	5,942	34.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			1.00000	1	39.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			7,881.00000	7,941	39.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			0.00000	0	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			9,880.00000	9,940	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			3,073.00000	3,015	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			3.00000	4	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			2,088.00000	2,029	24.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			18.00000	18	24.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			1,116.00000	1,059	17.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			46.00000	49	17.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			5.00000	4	32.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			4,935.00000	4,994	32.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			2.00000	1	37.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,932.00000	6,991	37.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			0.00000	0	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			8,930.00000	8,990	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			3,172.00000	3,114	29.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			2.00000	4	29.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			2.00000	2	37.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,832.00000	6,891	37.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			0.00000	0	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,830.00000	8,890	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			3,123.00000	3,065	29.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			3.00000	4	29.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			5.00000	4	32.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put			4,885.00000	4,944	32.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			2.00000	1	37.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			6,882.00000	6,941	37.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			0.00000	0	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			8,880.00000	8,940	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			3,321.00000	3,264	30.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put			1.00000	3	30.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			5.00000	5	32.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			4,685.00000	4,744	32.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			2.00000	2	36.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			6,682.00000	6,741	36.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			1.00000	1	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			8,681.00000	8,740	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			3,370.00000	3,314	30.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			0.00000	3	30.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call			6.00000	5	32.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	16.65	Put		4,636.00000	4,695	32.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call		2.00000	2	36.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put		6,632.00000	6,691	36.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call		1.00000	1	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put		8,631.00000	8,690	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call		3,420.00000	3,363	31.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put		0.00000	3	31.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call		2.00000	2	36.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put		6,582.00000	6,641	36.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call		1.00000	1	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put		8,581.00000	8,640	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call		3,470.00000	3,413	31.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put		0.00000	3	31.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call		6.00000	5	31.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put		4,536.00000	4,595	31.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call		2.00000	2	36.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put		6,532.00000	6,591	36.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call		1.00000	1	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put		8,531.00000	8,590	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call		3,670.00000	3,613	32.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put		0.00000	2	32.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call		7.00000	6	31.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put		4,337.00000	4,396	31.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call		1.00000	1	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put		8,331.00000	8,390	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call		7.00000	7	31.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put		4,287.00000	4,346	31.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call		2.00000	2	35.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put		6,282.00000	6,341	35.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Call		3,620.00000	3,563	32.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put		0.00000	2	32.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call		7.00000	6	31.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put		4,387.00000	4,446	31.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call		2.00000	2	36.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put		6,382.00000	6,441	36.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call		1.00000	1	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put		8,381.00000	8,440	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call		3,770.00000	3,712	33.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put		0.00000	2	33.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call		8.00000	7	31.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put		4,238.00000	4,296	31.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call		2.00000	2	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put		6,232.00000	6,291	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call		1.00000	1	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put		8,231.00000	8,290	40.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	8.00	Call		4,020.00000	3,962	34.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put		0.00000	1	34.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call		9.00000	8	30.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put		3,989.00000	4,048	30.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call		2.00000	2	34.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put		5,982.00000	6,042	34.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call		1.00000	1	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put		7,981.00000	8,041	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call		4,120.00000	4,062	34.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put		0.00000	1	34.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Call		3,570.00000	3,513	31.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Put		0.00000	2	31.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Call		7.00000	6	31.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Put		4,437.00000	4,495	31.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Call		2.00000	2	36.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Put		6,432.00000	6,491	36.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Call		1.00000	1	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Put		8,431.00000	8,490	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Call		3,820.00000	3,762	33.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Put		0.00000	2	33.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Call		8.00000	7	31.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Put		4,188.00000	4,247	31.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Call		2.00000	2	35.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Put		6,182.00000	6,241	35.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Call		1.00000	1	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Put		8,181.00000	8,240	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Call		4,070.00000	4,012	34.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Put		0.00000	1	34.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Call		10.00000	9	30.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Put		3,940.00000	3,998	30.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Call		2.00000	2	34.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Put		5,932.00000	5,992	34.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Call		1.00000	1	40.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Put		7,931.00000	7,991	40.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.16120	12.22470		16.47	48,644.80	4	951.00
£ / R On 15/03/2010 Currency Future	12.20	Call		542.00000	511	16.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		517.00000	550	16.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call		565.00000	531	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		490.00000	520	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		450.00000	424	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		676.00000	713	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		434.00000	409	17.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		709.00000	747	17.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		389.00000	366	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		814.00000	855	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 15/03/2010 Currency Future	12.60	Call			403.00000	380	17.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			779.00000	818	17.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			418.00000	394	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			744.00000	783	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			349.00000	328	18.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			925.00000	967	18.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			337.00000	317	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			962.00000	1,005	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			293.00000	275	18.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			1,118.00000	1,164	18.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			325.00000	306	18.40	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put			1,001.00000	1,044	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			314.00000	295	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			1,039.00000	1,084	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call			283.00000	266	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put			1,158.00000	1,204	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call			264.00000	248	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put			1,240.00000	1,287	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call			273.00000	257	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put			1,199.00000	1,245	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call			255.00000	240	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put			1,281.00000	1,328	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			239.00000	224	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			1,364.00000	1,413	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			210.00000	197	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			1,535.00000	1,585	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			185.00000	173	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,710.00000	1,762	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			179.00000	168	20.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,755.00000	1,807	20.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			174.00000	163	20.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,799.00000	1,852	20.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			169.00000	158	20.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,844.00000	1,897	20.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call			159.00000	149	21.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			1,934.00000	1,988	21.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			146.00000	137	21.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			2,071.00000	2,125	21.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			150.00000	141	21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			2,025.00000	2,079	21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			1,284.00000	1,226	15.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			109.00000	115	15.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			3,095.00000	3,033	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			21.00000	22	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			197.00000	184	20.32	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	13.65	Put		1,622.00000	1,673	20.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		231.00000	217	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		1,406.00000	1,456	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		97.00000	90	22.25	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		2,572.00000	2,629	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		217.00000	203	19.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		1,492.00000	1,542	19.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		154.00000	145	21.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		1,980.00000	2,034	21.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		164.00000	154	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,889.00000	1,942	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		203.00000	190	20.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		1,578.00000	1,629	20.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		224.00000	210	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		1,449.00000	1,499	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		247.00000	232	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		1,322.00000	1,371	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		191.00000	179	20.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,666.00000	1,718	20.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		2,752.00000	2,689	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		27.00000	28	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		1,787.00000	1,727	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		62.00000	66	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		935.00000	889	15.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		211.00000	228	15.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		113.00000	105	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		2,388.00000	2,443	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		53.00000	50	23.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		3,328.00000	3,389	23.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		28.00000	27	24.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		4,304.00000	4,366	24.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		20.00000	19	26.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		5,295.00000	5,358	26.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		2,654.00000	2,592	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		29.00000	30	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		1,694.00000	1,634	17.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		69.00000	73	17.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		869.00000	825	15.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		245.00000	264	15.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		104.00000	97	22.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		2,480.00000	2,536	22.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		49.00000	46	23.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		3,425.00000	3,485	23.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		27.00000	26	24.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		4,403.00000	4,465	24.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.60	Call			19.00000	19	27.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			5,395.00000	5,457	27.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			2,556.00000	2,494	21.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			31.00000	33	21.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			1,601.00000	1,542	17.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			76.00000	80	17.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			807.00000	764	15.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			282.00000	303	15.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			375.00000	353	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			851.00000	892	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			46.00000	43	23.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			3,521.00000	3,582	23.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			26.00000	25	25.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			4,502.00000	4,564	25.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			19.00000	18	27.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			5,494.00000	5,557	27.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			2,459.00000	2,397	20.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			34.00000	35	20.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			1,509.00000	1,450	16.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			84.00000	89	16.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			747.00000	707	16.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			323.00000	345	16.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			90.00000	83	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			2,665.00000	2,722	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			43.00000	40	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			3,618.00000	3,679	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			25.00000	24	25.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			4,601.00000	4,663	25.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			18.00000	18	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			5,594.00000	5,656	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			2,313.00000	2,251	19.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			38.00000	40	19.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			1,373.00000	1,315	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			98.00000	104	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			664.00000	626	16.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			390.00000	415	16.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			80.00000	74	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,805.00000	2,863	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			38.00000	36	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			3,764.00000	3,825	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			24.00000	23	25.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			4,749.00000	4,812	25.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			18.00000	17	28.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			5,743.00000	5,806	28.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			2,410.00000	2,348	20.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.85	Put			35.00000	37	20.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			1,463.00000	1,405	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			89.00000	94	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			719.00000	679	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			344.00000	368	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			86.00000	80	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			2,712.00000	2,769	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			41.00000	39	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			3,666.00000	3,728	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			25.00000	24	25.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			4,650.00000	4,713	25.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			18.00000	17	27.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			5,643.00000	5,706	27.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			2,703.00000	2,640	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			28.00000	29	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			1,740.00000	1,680	17.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			65.00000	69	17.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			902.00000	857	15.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			227.00000	245	15.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			108.00000	101	22.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			2,434.00000	2,489	22.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			51.00000	48	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			3,377.00000	3,437	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			28.00000	27	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			4,353.00000	4,415	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			20.00000	19	27.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			5,345.00000	5,408	27.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			2,507.00000	2,445	20.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			33.00000	34	20.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			1,555.00000	1,496	16.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			80.00000	85	16.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			777.00000	735	16.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			302.00000	324	16.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			362.00000	340	18.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			887.00000	929	18.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			93.00000	87	22.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			2,618.00000	2,675	22.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			44.00000	42	23.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			3,570.00000	3,630	23.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			26.00000	25	25.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			4,551.00000	4,613	25.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			19.00000	18	27.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			5,544.00000	5,607	27.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			2,605.00000	2,543	21.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			30.00000	32	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	10.65	Call			1,647.00000	1,588	17.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			72.00000	76	17.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			838.00000	794	15.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			263.00000	283	15.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			100.00000	93	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			2,526.00000	2,582	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			48.00000	45	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			3,473.00000	3,533	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			27.00000	26	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			4,452.00000	4,514	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			19.00000	18	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			5,444.00000	5,507	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			2,361.00000	2,299	20.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			37.00000	38	20.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			1,418.00000	1,360	16.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			93.00000	99	16.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			691.00000	652	16.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			366.00000	391	16.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			83.00000	77	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			2,758.00000	2,816	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			40.00000	37	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			3,715.00000	3,776	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			24.00000	23	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			4,700.00000	4,762	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			18.00000	17	27.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			5,693.00000	5,756	27.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			191.00000	179	20.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,666.00000	1,718	20.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			2,948.00000	2,885	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			23.00000	24	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			1,976.00000	1,915	18.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			51.00000	54	18.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,077.00000	1,027	15.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			152.00000	166	15.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			503.00000	474	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			579.00000	613	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			131.00000	122	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			2,206.00000	2,261	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			62.00000	58	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			3,137.00000	3,196	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			31.00000	30	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			4,106.00000	4,168	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			21.00000	20	26.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			5,097.00000	5,159	26.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			11.00000	10	30.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.30	Put			7,086.00000	7,149	30.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			4.00000	4	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			9,079.00000	9,142	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			2,801.00000	2,738	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			26.00000	27	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			1,834.00000	1,774	17.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			59.00000	62	17.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			970.00000	922	15.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			195.00000	211	15.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			55.00000	52	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			3,280.00000	3,340	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			20.00000	19	26.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			5,246.00000	5,308	26.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			10.00000	10	30.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			7,236.00000	7,299	30.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			3.00000	3	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			9,229.00000	9,292	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			10.00000	10	30.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			7,335.00000	7,398	30.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			3.00000	3	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			9,328.00000	9,392	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			10.00000	9	30.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			7,385.00000	7,448	30.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			3.00000	3	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			9,378.00000	9,442	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			9.00000	9	30.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			7,535.00000	7,598	30.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			3.00000	3	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			9,528.00000	9,591	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			9.00000	9	31.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			7,635.00000	7,698	31.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			3.00000	2	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			9,628.00000	9,691	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			9.00000	9	31.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			7,684.00000	7,747	31.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			2.00000	2	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			9,678.00000	9,741	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			9.00000	8	31.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			7,734.00000	7,797	31.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			2.00000	2	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			9,728.00000	9,791	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			2,216.00000	2,154	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			41.00000	43	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			613.00000	577	16.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			438.00000	466	16.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.05	Call			36.00000	34	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,861.00000	3,923	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			17.00000	16	28.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,843.00000	5,905	28.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			9.00000	8	31.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			7,834.00000	7,897	31.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			2.00000	2	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			9,828.00000	9,891	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			9.00000	9	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			7,585.00000	7,648	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			3.00000	2	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			9,578.00000	9,641	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			10.00000	9	30.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			7,435.00000	7,498	30.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			3.00000	3	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			9,428.00000	9,492	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			2,850.00000	2,787	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			25.00000	26	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			1,881.00000	1,821	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			56.00000	59	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			1,004.00000	956	15.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			180.00000	195	15.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			467.00000	440	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			643.00000	679	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			57.00000	53	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			3,232.00000	3,292	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			21.00000	20	26.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			5,196.00000	5,259	26.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			11.00000	10	30.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			7,186.00000	7,249	30.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			4.00000	3	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			9,179.00000	9,242	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			2,997.00000	2,935	23.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			23.00000	23	23.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call			2,023.00000	1,962	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			48.00000	51	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call			1,114.00000	1,063	15.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			139.00000	152	15.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			522.00000	492	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			548.00000	581	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			64.00000	60	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			3,089.00000	3,148	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			22.00000	21	26.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			5,047.00000	5,110	26.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			11.00000	11	30.16	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	19.25	Put		7,036.00000	7,099	30.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		4.00000	4	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		9,029.00000	9,092	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		3,046.00000	2,984	23.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		22.00000	23	23.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		2,071.00000	2,010	18.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		46.00000	49	18.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		1,152.00000	1,101	15.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		127.00000	139	15.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		66.00000	62	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		3,042.00000	3,101	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		22.00000	21	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		4,997.00000	5,060	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		11.00000	11	30.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		6,987.00000	7,050	30.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		4.00000	4	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		8,979.00000	9,043	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		2,899.00000	2,836	22.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		24.00000	25	22.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		1,928.00000	1,868	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		53.00000	56	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		1,040.00000	991	15.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		166.00000	180	15.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		485.00000	457	16.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		610.00000	646	16.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		59.00000	55	23.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		3,185.00000	3,244	23.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		21.00000	20	26.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		5,146.00000	5,209	26.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		11.00000	10	30.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		7,136.00000	7,199	30.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		4.00000	3	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		9,129.00000	9,192	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		10.00000	10	30.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		7,286.00000	7,349	30.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		3.00000	3	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		9,279.00000	9,342	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		2,167.00000	2,106	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		43.00000	44	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		1,240.00000	1,182	15.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		115.00000	121	15.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		589.00000	554	16.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		464.00000	492	16.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		34.00000	33	23.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		3,910.00000	3,971	23.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	18.10	Call			17.00000	16	28.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			5,892.00000	5,955	28.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			9.00000	8	31.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			7,884.00000	7,947	31.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			2.00000	2	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			9,877.00000	9,941	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			2,119.00000	2,057	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			44.00000	46	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			1,196.00000	1,139	15.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			121.00000	127	15.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			33.00000	31	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			3,959.00000	4,020	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			17.00000	16	28.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			5,942.00000	6,005	28.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			8.00000	8	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put			7,934.00000	7,997	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			2.00000	2	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			9,927.00000	9,991	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			2,264.00000	2,202	19.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			39.00000	41	19.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			1,328.00000	1,270	15.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			104.00000	109	15.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			638.00000	601	16.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			414.00000	440	16.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			303.00000	285	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put			1,079.00000	1,123	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call			37.00000	35	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put			3,812.00000	3,874	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call			17.00000	17	28.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put			5,793.00000	5,855	28.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call			9.00000	8	31.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put			7,784.00000	7,847	31.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call			2.00000	2	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put			9,778.00000	9,841	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call			3,193.00000	3,131	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put			19.00000	20	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call			74.00000	69	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put			2,899.00000	2,958	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call			23.00000	22	25.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put			4,848.00000	4,911	25.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call			12.00000	11	29.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put			6,837.00000	6,900	29.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call			5.00000	4	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			8,830.00000	8,893	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			69.00000	64	22.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.15	Put			2,994.00000	3,053	22.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			22.00000	21	26.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			4,948.00000	5,010	26.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call			12.00000	11	30.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			6,937.00000	7,000	30.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			4.00000	4	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			8,930.00000	8,993	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			3,144.00000	3,082	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			20.00000	21	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			71.00000	67	22.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			2,947.00000	3,005	22.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			23.00000	22	26.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			4,898.00000	4,961	26.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call			12.00000	11	29.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			6,887.00000	6,950	29.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			4.00000	4	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			8,880.00000	8,943	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call			3,291.00000	3,229	24.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			17.00000	18	24.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			12.00000	12	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			6,738.00000	6,801	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			5.00000	5	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			8,730.00000	8,793	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			3,390.00000	3,327	24.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			15.00000	16	24.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			13.00000	12	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			6,638.00000	6,701	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			5.00000	5	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			8,631.00000	8,694	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			3,340.00000	3,278	24.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			16.00000	17	24.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			13.00000	12	29.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			6,688.00000	6,751	29.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			5.00000	5	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			8,680.00000	8,743	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			3,439.00000	3,376	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			14.00000	15	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			13.00000	12	29.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			6,588.00000	6,651	29.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call			5.00000	5	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put			8,581.00000	8,644	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call			3,685.00000	3,623	25.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put			11.00000	11	25.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call			14.00000	14	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put			6,340.00000	6,402	29.07	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 15/03/2010 Currency Future	20.55	Call		6.00000	6	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put		8,332.00000	8,395	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call		3,735.00000	3,672	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put		10.00000	11	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call		15.00000	14	28.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put		6,290.00000	6,353	28.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call		7.00000	6	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put		8,282.00000	8,345	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call		3,636.00000	3,573	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put		11.00000	12	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call		14.00000	13	29.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put		6,389.00000	6,452	29.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call		6.00000	6	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put		8,382.00000	8,445	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call		3,784.00000	3,721	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put		10.00000	10	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call		117.00000	109	21.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Put		2,342.00000	2,397	21.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call		29.00000	28	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put		4,254.00000	4,317	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call		15.00000	14	28.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put		6,240.00000	6,303	28.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call		7.00000	6	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put		8,232.00000	8,295	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call		4,032.00000	3,969	26.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put		7.00000	8	26.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call		142.00000	131	21.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put		2,117.00000	2,170	21.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call		32.00000	31	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put		4,007.00000	4,070	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call		17.00000	16	28.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put		5,992.00000	6,055	28.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call		8.00000	8	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put		7,984.00000	8,046	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call		4,081.00000	4,018	26.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put		7.00000	7	26.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Call		3,587.00000	3,524	25.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Put		12.00000	13	25.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Call		14.00000	13	29.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Put		6,439.00000	6,502	29.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Call		6.00000	6	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Put		8,431.00000	8,494	31.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.36540	12.42910		16.78	0.00	0	500.00
£ / R On 14/06/2010 Currency Future	12.45	Call		683.00000	653	17.00	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put		704.00000	738	17.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.35	Call			724.00000	691	16.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			644.00000	675	16.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			612.00000	585	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			833.00000	869	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			579.00000	553	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			900.00000	938	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			549.00000	524	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			970.00000	1,009	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			595.00000	569	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			866.00000	903	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			702.00000	672	16.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			673.00000	706	16.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			564.00000	539	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			935.00000	973	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			595.00000	569	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			866.00000	903	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			507.00000	484	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			1,078.00000	1,118	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			493.00000	471	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			1,114.00000	1,156	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			445.00000	425	18.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			1,266.00000	1,309	18.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			481.00000	459	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			1,152.00000	1,194	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			412.00000	394	19.06	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put			1,383.00000	1,428	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			259.00000	247	21.19	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put			2,230.00000	2,281	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			54.00000	51	24.39	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put			5,125.00000	5,186	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			468.00000	447	18.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			1,189.00000	1,232	18.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			434.00000	414	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			1,305.00000	1,349	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			423.00000	404	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			1,344.00000	1,388	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			402.00000	384	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			1,423.00000	1,468	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			383.00000	365	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			1,504.00000	1,550	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			347.00000	332	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,668.00000	1,716	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			309.00000	295	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,880.00000	1,930	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			302.00000	289	20.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.05	Put		1,923.00000	1,973	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		289.00000	276	20.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		2,010.00000	2,061	20.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		283.00000	270	20.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		2,054.00000	2,105	20.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		265.00000	253	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		2,186.00000	2,238	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		271.00000	259	21.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		2,142.00000	2,193	21.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		331.00000	317	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,752.00000	1,801	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		373.00000	357	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		1,544.00000	1,591	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		356.00000	340	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,627.00000	1,674	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		365.00000	348	19.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		1,585.00000	1,633	19.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		324.00000	309	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,795.00000	1,844	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		296.00000	282	20.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,967.00000	2,017	20.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		277.00000	264	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		2,098.00000	2,149	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		316.00000	302	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,837.00000	1,887	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		339.00000	324	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,710.00000	1,759	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		316.00000	302	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,837.00000	1,887	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		324.00000	309	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,795.00000	1,844	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		356.00000	340	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,627.00000	1,674	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		392.00000	374	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		1,463.00000	1,509	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		235.00000	223	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		2,406.00000	2,458	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		165.00000	156	22.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		3,085.00000	3,141	22.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		108.00000	102	24.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		4,028.00000	4,087	24.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		59.00000	56	24.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		4,980.00000	5,040	24.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		32.00000	30	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		5,953.00000	6,015	24.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.30	Call			746.00000	712	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			616.00000	646	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			168.00000	160	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			3,039.00000	3,095	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			110.00000	104	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,981.00000	4,039	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			61.00000	58	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,932.00000	4,992	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			33.00000	31	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			5,904.00000	5,966	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			3,852.00000	3,789	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			23.00000	23	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			2,385.00000	2,323	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			56.00000	57	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			1,121.00000	1,076	15.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			292.00000	311	15.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			119.00000	113	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			3,790.00000	3,847	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			51.00000	48	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			5,222.00000	5,283	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			25.00000	24	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			6,696.00000	6,759	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			17.00000	16	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			8,187.00000	8,250	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			4,292.00000	4,229	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			13.00000	14	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			2,823.00000	2,761	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			44.00000	45	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			1,448.00000	1,395	15.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			169.00000	179	15.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			144.00000	137	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			3,365.00000	3,421	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			67.00000	63	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			4,788.00000	4,848	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			29.00000	28	25.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			6,250.00000	6,312	25.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			20.00000	19	27.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			7,741.00000	7,804	27.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			4,537.00000	4,474	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			8.00000	9	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			3,068.00000	3,005	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			39.00000	40	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			1,655.00000	1,599	15.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			126.00000	134	15.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			161.00000	153	22.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.40	Put		3,132.00000	3,187	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		78.00000	73	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		4,549.00000	4,608	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		31.00000	30	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		6,002.00000	6,065	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		21.00000	20	26.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		7,492.00000	7,555	26.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		2,970.00000	2,907	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		41.00000	42	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		2,004.00000	1,946	16.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		75.00000	81	16.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		1,185.00000	1,139	15.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		256.00000	274	15.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		664.00000	635	17.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		735.00000	770	17.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		247.00000	235	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		2,318.00000	2,369	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		154.00000	146	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		3,225.00000	3,281	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		99.00000	93	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		4,170.00000	4,228	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		2,095.00000	2,036	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		65.00000	71	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		1,253.00000	1,205	15.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		224.00000	240	15.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		105.00000	99	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		4,076.00000	4,134	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		58.00000	54	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		5,028.00000	5,089	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		3,117.00000	3,054	20.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		37.00000	39	20.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		2,143.00000	2,081	16.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		64.00000	66	16.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		1,291.00000	1,239	15.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		212.00000	224	15.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		53.00000	49	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		5,173.00000	5,234	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		218.00000	207	21.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		2,539.00000	2,592	21.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		138.00000	131	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		3,459.00000	3,515	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		85.00000	80	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		4,406.00000	4,465	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		46.00000	44	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		5,367.00000	5,428	24.47	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	15.00	Call			194.00000	184	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,764.00000	2,819	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			124.00000	118	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			3,695.00000	3,752	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			73.00000	69	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			4,644.00000	4,704	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			40.00000	38	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			5,611.00000	5,672	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			2,725.00000	2,663	18.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			46.00000	48	18.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			1,783.00000	1,727	15.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			104.00000	111	15.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			1,029.00000	987	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			350.00000	372	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			172.00000	164	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,993.00000	3,048	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			112.00000	106	23.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,933.00000	3,991	23.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			63.00000	59	24.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			4,884.00000	4,944	24.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			34.00000	32	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			5,855.00000	5,917	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			2,579.00000	2,517	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			50.00000	52	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			944.00000	904	16.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			415.00000	439	16.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			534.00000	510	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			1,005.00000	1,045	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			2,530.00000	2,468	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			51.00000	53	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,613.00000	1,557	15.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			134.00000	142	15.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			917.00000	878	16.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			438.00000	462	16.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			520.00000	497	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			1,041.00000	1,081	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			157.00000	149	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			3,178.00000	3,234	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			102.00000	96	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			4,123.00000	4,181	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			56.00000	53	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			5,077.00000	5,137	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			31.00000	29	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			6,052.00000	6,114	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			2,433.00000	2,371	17.59	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 14/06/2010 Currency Future	10.05	Put		54.00000	56	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		1,530.00000	1,475	15.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		151.00000	160	15.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		865.00000	827	16.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		486.00000	512	16.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		150.00000	143	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		3,271.00000	3,327	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		96.00000	90	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		4,217.00000	4,275	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		30.00000	29	24.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		6,151.00000	6,213	24.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		2,336.00000	2,274	17.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		57.00000	59	17.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		815.00000	779	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		536.00000	564	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		91.00000	85	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		4,312.00000	4,370	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		49.00000	47	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		5,270.00000	5,331	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		2,628.00000	2,566	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		49.00000	50	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		1,697.00000	1,641	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		118.00000	126	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		972.00000	931	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		393.00000	416	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		2,774.00000	2,712	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		45.00000	46	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		1,827.00000	1,770	15.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		98.00000	104	15.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,059.00000	1,016	15.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		330.00000	351	15.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		176.00000	167	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,947.00000	3,002	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		114.00000	108	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		3,885.00000	3,943	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		65.00000	61	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		4,836.00000	4,896	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		35.00000	33	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		5,806.00000	5,868	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		1,827.00000	1,770	15.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		98.00000	104	15.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,059.00000	1,016	15.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		330.00000	351	15.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		176.00000	167	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,947.00000	3,002	22.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.00	Call			2,482.00000	2,420	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			53.00000	54	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			1,571.00000	1,516	15.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			142.00000	151	15.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			890.00000	852	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			461.00000	487	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			30.00000	29	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			6,101.00000	6,164	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			1,489.00000	1,435	15.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			160.00000	169	15.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			840.00000	803	16.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			510.00000	537	16.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			147.00000	140	22.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			3,318.00000	3,374	22.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			93.00000	88	24.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			4,264.00000	4,322	24.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			29.00000	28	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			6,200.00000	6,263	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			2,921.00000	2,858	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			42.00000	43	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			1,959.00000	1,902	16.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			80.00000	86	16.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			1,153.00000	1,108	15.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			274.00000	292	15.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			646.00000	618	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			767.00000	802	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			189.00000	180	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,810.00000	2,864	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			121.00000	115	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			3,742.00000	3,800	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			71.00000	67	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			4,692.00000	4,752	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			39.00000	36	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			5,660.00000	5,721	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			23.00000	22	26.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			7,144.00000	7,206	26.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			9.00000	9	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			9,130.00000	9,194	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			1,871.00000	1,813	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			92.00000	98	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			1,090.00000	1,046	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			311.00000	331	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			22.00000	21	26.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			7,243.00000	7,306	26.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			9.00000	8	27.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.65	Put		9,230.00000	9,293	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		22.00000	21	26.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		7,342.00000	7,405	26.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		8.00000	8	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		9,329.00000	9,392	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		2,677.00000	2,614	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		48.00000	49	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		1,740.00000	1,684	15.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		111.00000	118	15.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		1,000.00000	959	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		371.00000	393	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		135.00000	128	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		3,506.00000	3,563	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		45.00000	42	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		5,416.00000	5,477	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		21.00000	20	26.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		7,392.00000	7,455	26.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		8.00000	8	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		9,379.00000	9,442	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		1,613.00000	1,557	15.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		134.00000	142	15.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		917.00000	878	16.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		438.00000	462	16.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		520.00000	497	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		1,041.00000	1,081	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		127.00000	120	23.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,647.00000	3,705	23.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		41.00000	39	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		5,562.00000	5,623	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		21.00000	20	26.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		7,541.00000	7,604	26.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		7.00000	7	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		9,528.00000	9,592	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		127.00000	120	23.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,647.00000	3,705	23.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		20.00000	20	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		7,591.00000	7,654	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		7.00000	7	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		9,578.00000	9,641	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		117.00000	111	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		3,837.00000	3,895	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		36.00000	34	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		5,757.00000	5,819	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call		7.00000	6	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put		9,728.00000	9,791	27.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.20	Call		2,288.00000	2,226	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put		59.00000	61	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call		1,408.00000	1,355	15.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put		179.00000	190	15.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call		791.00000	756	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put		562.00000	591	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		456.00000	436	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		1,227.00000	1,270	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call		19.00000	19	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put		7,790.00000	7,853	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call		6.00000	6	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put		9,777.00000	9,841	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		2,191.00000	2,129	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		62.00000	64	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		1,330.00000	1,277	15.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		200.00000	212	15.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		19.00000	18	27.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		7,890.00000	7,953	27.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		6.00000	6	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		9,877.00000	9,940	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		2,239.00000	2,178	16.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		60.00000	62	16.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		1,369.00000	1,316	15.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		190.00000	201	15.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		768.00000	734	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		589.00000	618	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		19.00000	19	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		7,840.00000	7,903	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		6.00000	6	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		9,827.00000	9,890	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		38.00000	35	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		5,708.00000	5,770	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		20.00000	19	27.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		7,691.00000	7,754	27.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		7.00000	6	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		9,678.00000	9,741	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		129.00000	123	23.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		3,600.00000	3,657	23.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		42.00000	40	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		5,513.00000	5,575	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		8.00000	7	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		9,479.00000	9,542	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		3,019.00000	2,956	20.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		40.00000	41	20.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		2,049.00000	1,991	16.19	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	10.45	Put			70.00000	75	16.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call			1,219.00000	1,172	15.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			240.00000	257	15.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			23.00000	22	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			7,044.00000	7,107	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			10.00000	9	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			9,031.00000	9,094	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			23.00000	23	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			6,994.00000	7,057	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			10.00000	10	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put			8,981.00000	9,044	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call			2,872.00000	2,809	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put			43.00000	44	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call			1,915.00000	1,857	16.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put			86.00000	92	16.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			629.00000	601	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put			800.00000	835	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call			22.00000	21	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put			7,193.00000	7,256	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call			9.00000	9	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put			9,180.00000	9,243	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call			141.00000	134	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put			3,412.00000	3,468	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call			48.00000	45	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put			5,319.00000	5,380	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call			22.00000	21	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put			7,293.00000	7,356	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call			9.00000	8	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put			9,280.00000	9,343	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call			132.00000	125	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put			3,553.00000	3,610	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call			44.00000	41	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put			5,465.00000	5,526	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call			21.00000	20	26.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put			7,442.00000	7,505	26.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call			8.00000	7	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put			9,429.00000	9,492	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call			19.00000	18	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put			7,940.00000	8,003	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call			6.00000	6	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put			9,927.00000	9,990	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call			20.00000	19	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put			7,641.00000	7,704	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call			7.00000	7	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put			9,628.00000	9,691	27.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.25	Call			3,214.00000	3,152	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			35.00000	36	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			24.00000	23	25.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			6,845.00000	6,908	25.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			11.00000	11	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			8,832.00000	8,895	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call			24.00000	23	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put			6,945.00000	7,007	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call			11.00000	10	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put			8,932.00000	8,995	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call			3,165.00000	3,103	20.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put			36.00000	37	20.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call			24.00000	23	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			6,895.00000	6,958	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			11.00000	10	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			8,882.00000	8,945	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call			3,312.00000	3,249	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			33.00000	34	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			180.00000	171	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			2,901.00000	2,956	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			25.00000	24	25.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			6,746.00000	6,809	25.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			12.00000	11	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put			8,733.00000	8,796	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call			3,410.00000	3,347	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put			31.00000	32	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call			26.00000	25	25.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put			6,647.00000	6,709	25.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call			13.00000	12	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put			8,634.00000	8,697	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call			3,361.00000	3,298	21.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			32.00000	33	21.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call			185.00000	175	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			2,856.00000	2,910	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			69.00000	65	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			4,740.00000	4,800	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			12.00000	12	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			8,683.00000	8,746	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			3,459.00000	3,396	21.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			30.00000	31	21.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			26.00000	25	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			6,597.00000	6,660	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call			13.00000	12	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put			8,584.00000	8,647	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call			3,704.00000	3,641	22.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	8.75	Put			25.00000	26	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call			28.00000	27	25.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put			6,349.00000	6,412	25.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call			15.00000	14	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put			8,336.00000	8,399	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call			3,754.00000	3,690	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put			24.00000	25	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call			224.00000	213	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put			2,495.00000	2,547	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call			88.00000	83	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put			4,359.00000	4,417	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call			28.00000	27	25.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put			6,299.00000	6,362	25.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call			16.00000	15	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put			8,287.00000	8,349	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call			3,655.00000	3,592	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put			26.00000	27	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call			213.00000	202	21.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put			2,584.00000	2,637	21.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call			83.00000	78	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put			4,454.00000	4,512	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call			28.00000	27	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put			6,399.00000	6,461	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call			15.00000	14	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put			8,386.00000	8,449	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call			4,049.00000	3,986	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put			20.00000	20	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call			19.00000	18	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put			7,990.00000	8,052	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call			4,098.00000	4,035	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Put			18.00000	20	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call			3,803.00000	3,740	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Put			24.00000	24	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call			229.00000	218	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put			2,450.00000	2,503	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call			16.00000	15	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put			8,237.00000	8,300	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Call			3,606.00000	3,543	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Put			27.00000	28	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Call			208.00000	198	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Put			2,629.00000	2,682	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Call			80.00000	76	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Put			4,501.00000	4,560	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Call			27.00000	26	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Put			6,448.00000	6,511	25.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	20.85	Call		14.00000	14	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Put		8,435.00000	8,498	27.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			10.98020	11.09360		15.98	219,604.00	20	32,945.00
€ / R On 14/12/2009 Currency Future	11.10	Call		293.00000	252	16.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		299.00000	372	16.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		319.00000	270	16.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		275.00000	340	16.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		254.00000	218	16.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		360.00000	438	16.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		220.00000	189	17.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		426.00000	509	17.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		205.00000	176	17.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		461.00000	546	17.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		375.00000	316	16.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		231.00000	285	16.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		346.00000	290	15.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		253.00000	310	15.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		273.00000	235	16.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		329.00000	404	16.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		236.00000	203	16.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		393.00000	473	16.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		62.00000	54	20.22	0.00	0	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,169.00000	1,274	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		5.00000	5	28.35	0.00	0	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,512.00000	3,625	28.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		191.00000	164	17.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		497.00000	584	17.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		42.00000	37	21.28	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,449.00000	1,557	21.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		165.00000	142	17.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		571.00000	662	17.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		124.00000	107	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		730.00000	827	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		143.00000	123	18.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		649.00000	743	18.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		115.00000	100	18.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		772.00000	870	18.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		108.00000	93	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		814.00000	913	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		133.00000	115	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		689.00000	785	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		94.00000	81	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		900.00000	1,001	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		177.00000	153	17.57	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	11.45	Put			534.00000	622	17.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			100.00000	87	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			857.00000	957	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			154.00000	132	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			610.00000	702	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			82.00000	71	19.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			988.00000	1,091	19.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			76.00000	66	19.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			1,033.00000	1,136	19.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			71.00000	62	19.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			1,078.00000	1,182	19.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			87.00000	76	19.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			944.00000	1,046	19.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			67.00000	58	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,123.00000	1,228	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			58.00000	51	20.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,215.00000	1,321	20.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			40.00000	35	21.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,496.00000	1,605	21.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			45.00000	40	21.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,402.00000	1,509	21.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			48.00000	42	20.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,354.00000	1,462	20.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			35.00000	31	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,592.00000	1,701	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			33.00000	29	21.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,640.00000	1,749	21.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			31.00000	28	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,688.00000	1,798	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			30.00000	26	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,736.00000	1,846	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			24.00000	21	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,930.00000	2,041	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			19.00000	17	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			2,125.00000	2,237	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			15.00000	14	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,322.00000	2,434	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			17.00000	15	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,223.00000	2,335	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			16.00000	14	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,273.00000	2,384	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			16.00000	14	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,273.00000	2,384	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			12.00000	11	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,568.00000	2,681	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 14/12/2009 Currency Future	13.70	Call			11.00000	10	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,618.00000	2,730	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			13.00000	11	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,519.00000	2,631	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			13.00000	12	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,470.00000	2,582	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			14.00000	12	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,420.00000	2,532	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			13.00000	12	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,470.00000	2,582	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			15.00000	13	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,371.00000	2,483	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			10.00000	9	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,766.00000	2,879	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			18.00000	16	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			2,174.00000	2,286	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			4.00000	4	29.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,761.00000	3,874	29.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			11.00000	10	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,667.00000	2,780	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			9.00000	8	26.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,865.00000	2,978	26.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			8.00000	8	26.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,965.00000	3,077	26.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			8.00000	7	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			3,064.00000	3,177	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			7.00000	6	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			3,163.00000	3,276	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			17.00000	15	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,223.00000	2,335	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			15.00000	14	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,322.00000	2,434	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			10.00000	9	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,717.00000	2,829	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			9.00000	9	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,816.00000	2,928	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			9.00000	8	26.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,915.00000	3,028	26.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			22.00000	20	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,979.00000	2,090	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			20.00000	18	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			2,076.00000	2,188	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			12.00000	11	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,568.00000	2,681	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			20.00000	18	23.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.15	Put			2,076.00000	2,188	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			10.00000	9	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,766.00000	2,879	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			21.00000	19	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			2,028.00000	2,139	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			10.00000	9	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,717.00000	2,829	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			9.00000	9	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,816.00000	2,928	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			8.00000	7	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			3,014.00000	3,127	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			8.00000	8	26.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,965.00000	3,077	26.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			25.00000	22	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,881.00000	1,992	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			26.00000	23	22.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,833.00000	1,943	22.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			21.00000	19	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			2,028.00000	2,139	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			13.00000	11	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,519.00000	2,631	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			26.00000	23	22.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,833.00000	1,943	22.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			28.00000	25	22.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,784.00000	1,895	22.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			22.00000	20	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,979.00000	2,090	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			37.00000	33	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,544.00000	1,653	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			51.00000	45	20.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,308.00000	1,415	20.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			35.00000	31	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,592.00000	1,701	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			55.00000	48	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,261.00000	1,368	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			48.00000	42	20.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,354.00000	1,462	20.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			37.00000	33	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,544.00000	1,653	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			572.00000	494	16.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			129.00000	164	16.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			5.00000	5	28.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,562.00000	3,675	28.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			726.00000	638	16.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			83.00000	107	16.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.75	Call		5.00000	4	28.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,661.00000	3,774	28.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		1,558.00000	1,448	19.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		15.00000	18	19.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		3.00000	2	31.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,459.00000	4,572	31.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		1.00000	1	34.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,957.00000	6,071	34.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		1.00000	1	39.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		7,457.00000	7,570	39.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		1,853.00000	1,742	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		10.00000	12	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		502.00000	430	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		158.00000	200	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		3.00000	3	30.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		4,160.00000	4,273	30.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		1.00000	1	33.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,658.00000	5,771	33.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		1.00000	1	38.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		7,157.00000	7,270	38.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		62.00000	54	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,169.00000	1,274	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,002.00000	1,890	22.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		8.00000	10	22.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		609.00000	529	16.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		116.00000	148	16.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		4.00000	3	29.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		4,010.00000	4,123	29.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		1.00000	1	33.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,508.00000	5,621	33.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		1.00000	1	38.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		7,007.00000	7,121	38.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,294.00000	3,181	29.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		1.00000	1	29.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,299.00000	2,186	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		5.00000	6	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,315.00000	1,206	18.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		21.00000	26	18.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		468.00000	399	16.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		174.00000	219	16.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		5.00000	4	29.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,711.00000	3,824	29.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		2.00000	2	31.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,709.00000	4,822	31.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,394.00000	3,281	29.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.70	Put		1.00000	1	29.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,398.00000	2,286	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		4.00000	5	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,412.00000	1,302	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		18.00000	22	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		536.00000	461	16.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		143.00000	181	16.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		5.00000	5	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,611.00000	3,724	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		2.00000	2	31.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,609.00000	4,722	31.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,444.00000	3,331	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	1	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,448.00000	2,335	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		4.00000	5	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,461.00000	1,351	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		17.00000	20	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		2.00000	2	31.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,559.00000	4,672	31.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,195.00000	3,082	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		1.00000	1	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,200.00000	2,087	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		6.00000	7	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,219.00000	1,110	17.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		25.00000	30	17.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		405.00000	342	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		211.00000	262	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		4.00000	4	29.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,811.00000	3,924	29.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		2.00000	2	31.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,808.00000	4,922	31.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,095.00000	2,982	28.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		1.00000	2	28.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,100.00000	1,989	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		7.00000	8	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,123.00000	1,015	16.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		29.00000	35	16.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		4.00000	4	29.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,910.00000	4,024	29.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		2.00000	2	32.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,908.00000	5,022	32.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		2,996.00000	2,882	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		2.00000	2	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,028.00000	926	16.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		34.00000	46	16.76	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	16.10	Call		2.00000	2	32.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		5,008.00000	5,121	32.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,045.00000	2,932	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		2.00000	2	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,051.00000	1,939	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		7.00000	9	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,075.00000	970	16.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		32.00000	40	16.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		4.00000	4	29.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,960.00000	4,073	29.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		2.00000	2	32.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,958.00000	5,071	32.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,244.00000	3,131	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		1.00000	1	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,249.00000	2,137	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		6.00000	7	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,267.00000	1,158	17.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		23.00000	28	17.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		436.00000	370	16.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		192.00000	240	16.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		2.00000	2	31.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,758.00000	4,872	31.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,344.00000	3,231	29.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		1.00000	1	29.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,348.00000	2,236	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		5.00000	6	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,363.00000	1,254	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		20.00000	24	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		2.00000	2	31.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,659.00000	4,772	31.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,494.00000	3,381	29.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	1	29.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,497.00000	2,385	25.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		4.00000	5	25.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,510.00000	1,399	19.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		16.00000	19	19.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		3.00000	2	31.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,509.00000	4,622	31.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,494.00000	3,381	29.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	1	29.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		3,594.00000	3,481	29.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		0.00000	0	29.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		2,597.00000	2,484	26.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		3.00000	4	26.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		1,607.00000	1,497	20.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.50	Put			14.00000	16	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			686.00000	600	16.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			93.00000	120	16.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			6.00000	5	28.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,412.00000	3,525	28.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			3.00000	2	30.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,409.00000	4,522	30.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			3,794.00000	3,680	29.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			0.00000	0	29.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			2,796.00000	2,683	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			3.00000	3	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			1,804.00000	1,693	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			10.00000	12	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			851.00000	756	16.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			58.00000	76	16.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			7.00000	6	27.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			3,213.00000	3,326	27.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			3.00000	3	30.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			4,210.00000	4,323	30.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			3,894.00000	3,780	29.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			0.00000	0	29.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			2,896.00000	2,783	27.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			2.00000	3	27.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			1,903.00000	1,791	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			9.00000	11	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			938.00000	839	16.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			45.00000	59	16.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			7.00000	7	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			3,114.00000	3,226	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			4.00000	3	30.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			4,110.00000	4,223	30.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			1.00000	1	35.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			6,107.00000	6,221	35.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	1	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			8,107.00000	8,220	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			1.00000	1	35.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			6,207.00000	6,321	35.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	0	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			8,207.00000	8,320	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			3,694.00000	3,580	29.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			0.00000	0	29.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			2,697.00000	2,584	26.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			3.00000	4	26.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			1,706.00000	1,595	20.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			12.00000	14	20.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.40	Call			767.00000	676	16.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			73.00000	96	16.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			3.00000	3	30.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			4,309.00000	4,422	30.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			1.00000	1	35.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			6,307.00000	6,421	35.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			0.00000	0	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			8,307.00000	8,420	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			1.00000	1	36.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,407.00000	6,521	36.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			0.00000	0	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,407.00000	8,520	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			1.00000	1	36.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,557.00000	6,671	36.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			0.00000	0	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,557.00000	8,670	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			1.00000	1	36.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,657.00000	6,771	36.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			0.00000	0	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,657.00000	8,770	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			1.00000	1	37.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,807.00000	6,921	37.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,807.00000	8,920	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			1.00000	1	37.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,757.00000	6,871	37.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			0.00000	0	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,757.00000	8,870	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			1.00000	1	36.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,507.00000	6,621	36.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			0.00000	0	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,507.00000	8,620	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			3,844.00000	3,730	29.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			0.00000	0	29.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			2,846.00000	2,733	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			2.00000	3	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			894.00000	797	16.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			51.00000	67	16.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			1.00000	1	35.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			6,157.00000	6,271	35.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			1.00000	0	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			8,157.00000	8,270	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			3,744.00000	3,630	29.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			0.00000	0	29.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			2,746.00000	2,633	26.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.35	Put			3.00000	3	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			1,755.00000	1,644	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			11.00000	13	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call			809.00000	716	16.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			65.00000	85	16.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			3.00000	3	30.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			4,259.00000	4,373	30.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			1.00000	1	35.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			6,257.00000	6,371	35.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			0.00000	0	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			8,257.00000	8,370	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,644.00000	3,531	29.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			0.00000	0	29.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,647.00000	2,534	26.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			3.00000	4	26.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,656.00000	1,546	20.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			13.00000	15	20.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			3.00000	3	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put			4,359.00000	4,472	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call			1.00000	1	36.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			6,357.00000	6,471	36.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			0.00000	0	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			8,357.00000	8,470	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call			1.00000	1	37.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put			6,707.00000	6,821	37.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call			0.00000	0	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put			8,707.00000	8,820	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call			1.00000	1	36.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put			6,607.00000	6,721	36.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call			0.00000	0	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put			8,607.00000	8,720	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call			3,994.00000	3,880	29.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put			0.00000	0	29.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call			1.00000	1	34.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put			6,007.00000	6,121	34.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call			1.00000	1	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put			8,007.00000	8,120	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call			3,944.00000	3,830	29.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put			0.00000	0	29.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call			2,946.00000	2,833	28.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put			2.00000	2	28.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call			1,952.00000	1,840	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put			8.00000	10	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call			983.00000	882	16.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put			39.00000	52	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 14/12/2009 Currency Future	15.15	Call		4.00000	3	30.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put		4,060.00000	4,173	30.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call		1.00000	1	35.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put		6,057.00000	6,171	35.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call		1.00000	1	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put		8,057.00000	8,170	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call		4,044.00000	3,930	29.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put		0.00000	0	29.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call		1.00000	1	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put		7,957.00000	8,070	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call		4,094.00000	3,980	29.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put		0.00000	0	29.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call		1.00000	1	34.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put		5,907.00000	6,021	34.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call		1.00000	1	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put		7,907.00000	8,020	41.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call		4,144.00000	4,030	29.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put		0.00000	0	29.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call		3,145.00000	3,032	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put		1.00000	2	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call		2,150.00000	2,038	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put		6.00000	8	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call		1,171.00000	1,062	17.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put		27.00000	32	17.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call		4.00000	4	29.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put		3,861.00000	3,974	29.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call		1.00000	1	34.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put		5,857.00000	5,971	34.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call		1.00000	1	40.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put		7,857.00000	7,970	40.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.16080	11.28000		16.28	33,482.40	3	2,798.00
€ / R On 15/03/2010 Currency Future	11.30	Call		477.00000	426	16.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put		497.00000	565	16.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		499.00000	444	16.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		469.00000	533	16.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		439.00000	392	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		559.00000	631	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		405.00000	361	17.26	0.00	0	24.00
€ / R On 15/03/2010 Currency Future	11.50	Put		625.00000	700	17.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		546.00000	482	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		416.00000	471	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		522.00000	462	16.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		442.00000	502	16.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		458.00000	408	16.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		528.00000	598	16.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.45	Call			422.00000	376	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			592.00000	665	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			389.00000	347	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			659.00000	736	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call			374.00000	333	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			694.00000	772	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			345.00000	307	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			765.00000	847	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			307.00000	273	18.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			877.00000	962	18.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			319.00000	284	18.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			839.00000	923	18.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			295.00000	263	18.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			915.00000	1,002	18.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			284.00000	253	18.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			954.00000	1,042	18.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			274.00000	243	18.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			994.00000	1,082	18.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			254.00000	225	18.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			1,074.00000	1,165	18.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			177.00000	157	20.34	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,497.00000	1,597	20.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			624.00000	554	16.15	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			344.00000	393	16.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			263.00000	234	18.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			1,033.00000	1,123	18.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			345.00000	307	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			765.00000	847	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			332.00000	295	17.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			802.00000	885	17.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			244.00000	217	19.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,114.00000	1,206	19.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			235.00000	209	19.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,155.00000	1,248	19.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			227.00000	202	19.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,197.00000	1,291	19.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,043.00000	2,925	23.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			13.00000	14	23.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,062.00000	1,946	18.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			32.00000	35	18.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,133.00000	1,034	15.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			103.00000	123	15.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			117.00000	101	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			2,087.00000	2,191	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			51.00000	44	23.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.25	Put		3,021.00000	3,133	23.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		23.00000	20	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,993.00000	4,109	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		14.00000	13	26.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,984.00000	5,102	26.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,093.00000	2,974	23.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		13.00000	13	23.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,110.00000	1,994	18.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		30.00000	33	18.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,177.00000	1,072	15.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		97.00000	112	15.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		121.00000	106	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		2,041.00000	2,145	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		53.00000	46	23.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,973.00000	3,085	23.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		24.00000	21	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,944.00000	4,060	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		15.00000	13	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,935.00000	5,052	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,191.00000	3,073	24.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		11.00000	12	24.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,208.00000	2,090	19.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		28.00000	30	19.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,266.00000	1,156	15.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		86.00000	95	15.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		571.00000	505	16.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		391.00000	444	16.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		128.00000	114	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,948.00000	2,053	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		58.00000	50	22.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,878.00000	2,989	22.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		26.00000	22	24.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,846.00000	3,961	24.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		15.00000	14	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,835.00000	4,953	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,241.00000	3,122	24.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		11.00000	11	24.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,257.00000	2,139	19.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		27.00000	28	19.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,311.00000	1,201	15.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		81.00000	90	15.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		597.00000	529	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		367.00000	419	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		132.00000	117	21.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,902.00000	2,007	21.60	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	14.05	Call			61.00000	52	22.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,831.00000	2,941	22.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			27.00000	23	24.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,797.00000	3,912	24.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			15.00000	14	26.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,785.00000	4,903	26.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,142.00000	3,024	23.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			12.00000	13	23.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,159.00000	2,042	19.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			29.00000	31	19.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,222.00000	1,112	15.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			92.00000	101	15.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			124.00000	110	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,994.00000	2,100	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			56.00000	47	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,926.00000	3,037	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			25.00000	21	24.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,895.00000	4,010	24.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			15.00000	13	26.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,885.00000	5,003	26.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,389.00000	3,270	24.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			9.00000	9	24.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,403.00000	2,286	20.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			23.00000	25	20.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,448.00000	1,336	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			68.00000	75	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			680.00000	607	16.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			300.00000	346	16.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			145.00000	129	21.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,765.00000	1,868	21.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			69.00000	59	22.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,689.00000	2,798	22.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			30.00000	26	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,650.00000	3,765	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			17.00000	15	25.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,637.00000	4,754	25.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,488.00000	3,369	25.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			8.00000	8	25.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,502.00000	2,383	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			22.00000	23	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,540.00000	1,427	16.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			60.00000	67	16.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			740.00000	663	15.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			260.00000	302	15.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			155.00000	138	20.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.80	Put		1,675.00000	1,777	20.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		75.00000	64	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,595.00000	2,703	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		33.00000	28	23.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,553.00000	3,667	23.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		17.00000	16	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,537.00000	4,655	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,438.00000	3,320	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		8.00000	9	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,452.00000	2,334	20.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		22.00000	24	20.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,494.00000	1,382	16.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		64.00000	71	16.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		710.00000	634	16.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		280.00000	324	16.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		150.00000	133	21.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,720.00000	1,822	21.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		72.00000	61	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,642.00000	2,750	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		31.00000	27	23.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,601.00000	3,716	23.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		17.00000	15	25.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,587.00000	4,704	25.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,290.00000	3,171	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		10.00000	11	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,306.00000	2,188	19.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		26.00000	27	19.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,357.00000	1,245	15.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		77.00000	85	15.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		136.00000	121	21.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,856.00000	1,960	21.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		63.00000	54	22.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,783.00000	2,893	22.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		28.00000	24	23.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,748.00000	3,863	23.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		16.00000	14	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,736.00000	4,853	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,339.00000	3,221	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		9.00000	10	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,354.00000	2,237	20.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		24.00000	26	20.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,402.00000	1,290	16.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		72.00000	80	16.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		652.00000	580	16.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		322.00000	369	16.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.95	Call		141.00000	125	21.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,811.00000	1,914	21.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		66.00000	56	22.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,736.00000	2,845	22.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		29.00000	25	23.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,699.00000	3,814	23.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		16.00000	15	25.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,686.00000	4,804	25.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,537.00000	3,419	25.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		7.00000	8	25.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,551.00000	2,432	21.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		21.00000	22	21.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,587.00000	1,474	16.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		57.00000	63	16.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		771.00000	692	15.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		241.00000	281	15.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		160.00000	142	20.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,630.00000	1,731	20.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		78.00000	66	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,548.00000	2,656	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		34.00000	29	23.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,504.00000	3,618	23.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		18.00000	16	25.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,488.00000	4,605	25.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		3,587.00000	3,468	25.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		7.00000	7	25.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,600.00000	2,481	21.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		20.00000	21	21.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,633.00000	1,520	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		53.00000	59	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		803.00000	723	15.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		223.00000	262	15.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		166.00000	147	20.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,586.00000	1,686	20.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		81.00000	69	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,501.00000	2,608	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		35.00000	30	23.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		3,455.00000	3,570	23.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		18.00000	16	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,438.00000	4,555	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		3,785.00000	3,667	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		5.00000	6	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		2,797.00000	2,678	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		17.00000	17	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		1,822.00000	1,708	17.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.50	Put		42.00000	47	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		940.00000	852	15.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		160.00000	192	15.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		190.00000	169	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,410.00000	1,508	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		96.00000	82	22.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,316.00000	2,421	22.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		42.00000	36	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,262.00000	3,375	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		20.00000	18	24.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		4,240.00000	4,357	24.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		3,934.00000	3,816	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		4.00000	5	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		2,945.00000	2,826	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		15.00000	15	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		1,965.00000	1,850	18.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		35.00000	39	18.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,051.00000	959	15.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		121.00000	148	15.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		211.00000	188	19.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,281.00000	1,377	19.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		109.00000	93	22.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		2,179.00000	2,282	22.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		47.00000	40	23.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		3,117.00000	3,229	23.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		21.00000	19	24.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		4,091.00000	4,208	24.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		10.00000	9	28.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		6,080.00000	6,198	28.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		5.00000	4	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		8,075.00000	8,193	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		9.00000	8	28.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		6,229.00000	6,347	28.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		4.00000	3	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		8,224.00000	8,343	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,686.00000	3,567	25.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		6.00000	7	25.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		2,698.00000	2,580	21.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		18.00000	19	21.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		1,727.00000	1,613	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		47.00000	53	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		870.00000	786	15.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		190.00000	225	15.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		88.00000	75	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,408.00000	2,515	22.38	0.00	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			19.00000	17	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			4,339.00000	4,456	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			9.00000	8	29.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			6,329.00000	6,447	29.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			4.00000	3	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			8,324.00000	8,442	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			8.00000	7	29.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			6,428.00000	6,547	29.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			3.00000	3	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			8,423.00000	8,542	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,438.00000	3,320	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			8.00000	9	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			8.00000	7	29.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			6,578.00000	6,696	29.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			3.00000	3	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			8,573.00000	8,692	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			8.00000	7	29.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,678.00000	6,796	29.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			3.00000	2	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,673.00000	8,792	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			7.00000	6	29.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,827.00000	6,946	29.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			3.00000	2	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,823.00000	8,941	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			7.00000	6	29.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,777.00000	6,896	29.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			3.00000	2	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,773.00000	8,891	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			8.00000	7	29.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			6,528.00000	6,646	29.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			3.00000	3	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			8,523.00000	8,642	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			3,835.00000	3,716	26.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			5.00000	5	26.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			2,846.00000	2,727	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			16.00000	17	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			1,870.00000	1,755	18.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			40.00000	44	18.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			976.00000	887	15.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			146.00000	176	15.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			100.00000	86	22.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			2,270.00000	2,375	22.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			20.00000	18	24.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			4,190.00000	4,307	24.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			9.00000	8	28.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.45	Put		6,179.00000	6,297	28.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		4.00000	3	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		8,174.00000	8,293	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		3,885.00000	3,766	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		5.00000	5	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		2,895.00000	2,777	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		15.00000	16	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		1,917.00000	1,802	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		37.00000	42	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		1,013.00000	922	15.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		133.00000	162	15.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		105.00000	89	22.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		2,225.00000	2,328	22.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		21.00000	19	24.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		4,141.00000	4,258	24.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		9.00000	8	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		6,129.00000	6,248	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		4.00000	4	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		8,124.00000	8,243	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		3,736.00000	3,617	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		6.00000	6	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		2,748.00000	2,629	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		18.00000	18	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		1,775.00000	1,660	17.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		45.00000	50	17.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		904.00000	819	15.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		174.00000	208	15.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		92.00000	79	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		2,362.00000	2,468	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		19.00000	17	24.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		4,289.00000	4,407	24.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		9.00000	8	29.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put		6,279.00000	6,397	29.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call		4.00000	3	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put		8,274.00000	8,392	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call		8.00000	7	29.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put		6,478.00000	6,596	29.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call		3.00000	3	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put		8,473.00000	8,592	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call		7.00000	7	29.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put		6,727.00000	6,846	29.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call		3.00000	2	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put		8,723.00000	8,841	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call		8.00000	7	29.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put		6,628.00000	6,746	29.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.90	Call			3.00000	2	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,623.00000	8,742	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			3,636.00000	3,518	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			6.00000	7	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			2,649.00000	2,531	21.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			19.00000	20	21.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			1,680.00000	1,567	17.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			50.00000	56	17.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			836.00000	754	15.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			206.00000	243	15.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			359.00000	320	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			729.00000	809	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			85.00000	72	22.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,455.00000	2,561	22.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			19.00000	17	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			4,389.00000	4,506	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			9.00000	8	29.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			6,379.00000	6,497	29.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call			4.00000	3	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			8,374.00000	8,492	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call			4,034.00000	3,915	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put			4.00000	4	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call			10.00000	9	28.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put			5,980.00000	6,098	28.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call			5.00000	4	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put			7,975.00000	8,093	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call			3,984.00000	3,865	27.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put			4.00000	5	27.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call			2,994.00000	2,875	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put			14.00000	15	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call			2,013.00000	1,898	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put			33.00000	37	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call			1,090.00000	996	15.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put			110.00000	135	15.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call			114.00000	97	22.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put			2,134.00000	2,236	22.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call			22.00000	20	24.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put			4,042.00000	4,159	24.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call			10.00000	9	28.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put			6,030.00000	6,148	28.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call			5.00000	4	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put			8,025.00000	8,143	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call			4,133.00000	4,015	27.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put			3.00000	4	27.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call			10.00000	9	28.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.15	Put		5,880.00000	5,999	28.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call		5.00000	4	31.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put		7,875.00000	7,994	31.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.34520	11.46600		16.58	0.00	0	200.00
€ / R On 14/06/2010 Currency Future	11.45	Call		635.00000	580	16.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put		619.00000	685	16.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Call		656.00000	598	16.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put		590.00000	653	16.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Call		580.00000	530	17.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Put		714.00000	784	17.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Call		546.00000	499	17.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Put		780.00000	854	17.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Call		597.00000	546	17.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put		681.00000	751	17.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Call		679.00000	617	16.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put		563.00000	622	16.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call		616.00000	563	16.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put		650.00000	718	16.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call		486.00000	443	17.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put		920.00000	998	17.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call		458.00000	418	18.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put		992.00000	1,073	18.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call		433.00000	395	18.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put		1,067.00000	1,150	18.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call		3,978.00000	3,857	24.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put		12.00000	12	24.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call		2,992.00000	2,872	20.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put		26.00000	27	20.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call		2,018.00000	1,904	16.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put		52.00000	59	16.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call		1,167.00000	1,078	15.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put		201.00000	233	15.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call		215.00000	195	21.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put		2,249.00000	2,350	21.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call		93.00000	83	25.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put		4,127.00000	4,238	25.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call		36.00000	30	26.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put		6,070.00000	6,185	26.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call		11.00000	9	27.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put		8,045.00000	8,164	27.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call		4,027.00000	3,907	24.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put		11.00000	12	24.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call		3,042.00000	2,922	20.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put		26.00000	26	20.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call		2,064.00000	1,950	16.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	9.45	Put		48.00000	55	16.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call		1,203.00000	1,112	15.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put		187.00000	217	15.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call		220.00000	200	21.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Put		2,204.00000	2,305	21.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call		96.00000	85	25.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put		4,080.00000	4,190	25.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call		37.00000	31	26.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put		6,021.00000	6,136	26.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call		11.00000	10	27.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put		7,995.00000	8,114	27.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call		3,928.00000	3,808	23.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put		12.00000	13	23.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call		2,943.00000	2,823	19.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Put		27.00000	28	19.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call		1,972.00000	1,859	16.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put		56.00000	64	16.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call		1,133.00000	1,045	15.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put		217.00000	250	15.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call		210.00000	191	21.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Put		2,294.00000	2,396	21.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call		91.00000	81	25.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put		4,175.00000	4,286	25.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call		35.00000	29	26.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put		6,119.00000	6,234	26.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call		10.00000	9	27.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put		8,094.00000	8,214	27.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call		4,076.00000	3,956	24.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put		10.00000	11	24.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call		3,091.00000	2,971	20.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put		25.00000	25	20.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call		2,113.00000	1,996	16.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put		47.00000	51	16.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call		1,242.00000	1,147	15.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put		176.00000	201	15.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call		225.00000	205	21.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put		2,159.00000	2,260	21.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call		97.00000	88	25.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put		4,031.00000	4,143	25.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call		38.00000	32	26.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put		5,972.00000	6,087	26.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call		11.00000	10	27.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put		7,945.00000	8,065	27.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call		4,125.00000	4,006	24.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Put		9.00000	11	24.59	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 14/06/2010 Currency Future	8.35	Call			3,140.00000	3,020	20.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put			24.00000	25	20.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call			2,161.00000	2,042	16.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put			45.00000	47	16.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Call			1,281.00000	1,182	15.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put			165.00000	187	15.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call			230.00000	211	21.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put			2,114.00000	2,215	21.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Call			99.00000	90	25.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put			3,983.00000	4,095	25.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call			39.00000	33	26.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put			5,923.00000	6,038	26.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call			12.00000	10	27.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put			7,896.00000	8,015	27.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Call			3,780.00000	3,660	23.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Put			14.00000	14	23.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Call			2,796.00000	2,676	19.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Put			30.00000	31	19.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Call			1,836.00000	1,724	15.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Put			70.00000	79	15.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Call			1,033.00000	951	15.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Put			267.00000	306	15.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Call			195.00000	177	22.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Put			2,429.00000	2,532	22.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Call			84.00000	75	25.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Put			4,318.00000	4,430	25.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Call			32.00000	27	26.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Put			6,266.00000	6,382	26.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Call			9.00000	8	27.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Put			8,243.00000	8,363	27.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Call			3,879.00000	3,759	23.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Put			13.00000	13	23.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Call			2,894.00000	2,774	19.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Put			28.00000	29	19.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Call			1,926.00000	1,814	16.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Put			60.00000	68	16.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Call			1,099.00000	1,013	15.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Put			233.00000	268	15.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Call			205.00000	186	21.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Put			2,339.00000	2,441	21.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Call			89.00000	79	25.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Put			4,223.00000	4,334	25.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Call			34.00000	28	26.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Put			6,168.00000	6,283	26.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Call			10.00000	9	27.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	19.60	Put			8,144.00000	8,264	27.43	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.08300		248.95500		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			296.32300		295.74500		0.00	0.00	0	764.00
ALBI On 04/02/2010 Index Future			301.71700		301.13100		0.00	0.00	0	0.00
ALBI On 06/05/2010 Index Future			306.80100		306.34800		0.00	0.00	0	0.00
ALBI On 05/08/2010 Index Future			312.32700		311.88600		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			127.70700		127.61200		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			130.03100		129.93600		0.00	0.00	0	0.00
CRD1 On 06/05/2010 Index Future			132.53100		132.43400		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			297.99900		297.42550		0.00	0.00	0	691.00
GOVI On 04/02/2010 jGovi			303.42300		302.84200		0.00	0.00	0	0.00
GOVI On 06/05/2010 jGovi			309.25700		308.66600		0.00	0.00	0	0.00
GOVI On 05/08/2010 jGovi			314.38300		313.93200		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			362.71000		362.71000		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap			7.30297		7.31566		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.76700		8.81900		15.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.51300		8.54200		15.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.61200		8.65700		15.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.92400		8.95700		15.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.89200		8.92400		15.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.91100		8.94100		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			7.05100		7.05900		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.06000		7.08500		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.22100		7.24600		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.55300		7.57000		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.76000		7.81500		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			7.73200		7.76800		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.97000		8.01100		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.62500		8.67200		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.75600		8.80700		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.88000		8.91100		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.94100		8.97300		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			6.83500		6.83600		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			6.89000		6.88500		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.04400		7.03700		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			287.08500		286.48100		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			292.31000		291.69800		0.00	0.00	0	0.00
OTH1 On 06/05/2010 Index Future			297.93000		297.30700		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.33900		7.35400		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			685.00000	673	0.84	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.55000		7.58300		1.50	0.00	0	38.00
R155 On 05/11/2009 Bond Future	7.75	Call			370.00000	411	1.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			77.00000	60	1.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.39000		8.42200		5.50	172,152.21	1,374	8,452.00
R157 On 05/11/2009 Bond Future	7.50	Call			4.00000	4	5.42	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,918.00000	4,752	5.42	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.48000		8.51300		5.50	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			355.00000	380	5.41	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			4,228.00000	4,088	5.41	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.54800		8.58300		5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			1,767.00000	1,843	5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,163.00000	2,072	5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.58600		8.62400		5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			2,715.00000	2,807	5.34	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,143.00000	2,062	5.34	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.96800		8.99900		11.25	0.00	0	11,682.00
R186 On 05/11/2009 Bond Future	9.00	Call			1,485.00000	1,614	11.25	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,476.00000	1,310	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			584.00000	644	11.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			2,984.00000	2,750	11.18	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	11.30	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,675.00000	15,380	11.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			1.00000	1	11.22	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			12,846.00000	12,552	11.22	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.02000		9.05200		11.75	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			642.00000	684	11.60	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			8,538.00000	8,280	11.60	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.06400		9.09700		11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			3,712.00000	3,852	11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,613.00000	4,448	11.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.09400		9.12800		12.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			5,553.00000	5,720	12.22	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			4,447.00000	4,303	12.22	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.44700		8.47900		5.25	0.00	0	488.00
R201 On 05/11/2009 Bond Future	7.50	Call			2.00000	2	5.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,126.00000	3,994	5.16	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.52600		8.56000		5.25	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			114.00000	124	5.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			4,389.00000	4,265	5.14	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.59100		8.62600		5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,353.00000	1,410	5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			1,827.00000	1,753	5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.62600		8.66400		5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			2,579.00000	2,659	5.26	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,386.00000	1,330	5.26	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.88960		8.92800		8.25	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	7.94	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,158.00000	7,949	7.94	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.97600		9.00900		7.75	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			354.00000	378	7.47	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			4,744.00000	4,594	7.47	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.03900		9.07400		7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			2,097.00000	2,180	7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,478.00000	2,381	7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.08100		9.11700		7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			3,167.00000	3,263	7.90	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			2,506.00000	2,421	7.90	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.90300		8.93400		9.00	69,345.35	711	3,579.00
R204 On 05/11/2009 Bond Future	7.50	Call			0.00000	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			9,001.00000	8,817	8.66	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.97100		9.00400		9.00	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			412.00000	440	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			5,213.00000	5,050	8.68	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.02900		9.06300		8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			2,326.00000	2,416	8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			2,683.00000	2,580	8.50	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.06900		9.10400		9.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			3,556.00000	3,660	9.17	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			2,753.00000	2,663	9.17	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.51200		8.54300		5.50	0.00	0	1,140.00
R206 On 05/11/2009 Bond Future	7.50	Call			5.00000	5	5.41	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,609.00000	3,505	5.41	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.60700		8.64100		5.50	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			163.00000	173	5.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,900.00000	3,801	5.40	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.69300		8.72900		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,586.00000	1,639	5.20	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,523.00000	1,467	5.20	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.74700		8.78700		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,002.00000	2,065	4.81	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,400.00000	1,349	4.81	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.05200		9.09300		10.00	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	9.64	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,316.00000	10,068	9.64	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.11900		9.16200		10.00	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			340.00000	373	9.69	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			5,947.00000	5,725	9.69	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.17900		9.22300		9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			2,665.00000	2,795	9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			2,509.00000	2,383	9.50	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.22200		9.26800		10.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			3,927.00000	4,076	10.20	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,621.00000	2,508	10.20	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.05100		9.09200		10.50	0.00	0	5,008.00
R208 On 05/11/2009 Bond Future	7.75	Call			0.00000	0	10.38	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			8,928.00000	8,672	10.38	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.11400		9.15700		10.50	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			631.00000	685	10.34	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			4,779.00000	4,569	10.34	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.16600		9.21100		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			2,791.00000	2,931	10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,557.00000	2,425	10.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.20300		9.24900		10.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			4,156.00000	4,313	10.93	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,686.00000	2,570	10.93	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.53100		8.56100		15.00	0.00	0	3,023.00
R209 On 05/11/2009 Bond Future	9.00	Call			3,758.00000	3,966	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			235.00000	192	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call			2.00000	2	14.92	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			9,764.00000	9,514	14.92	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			0.00000	0	15.23	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			15,071.00000	14,820	15.23	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			0.00000	0	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,354.00000	12,103	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			8,952.00000	9,202	16.52	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			4.00000	3	16.52	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.56100		8.59300		14.75	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			232.00000	249	14.60	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			10,242.00000	9,994	14.60	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			10,541.00000	10,787	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			207.00000	188	16.63	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.58400		8.61600		14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			2,973.00000	3,093	14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			3,939.00000	3,794	14.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.59400		8.62700		15.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			4,810.00000	4,958	15.30	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			3,811.00000	3,687	15.30	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			294.26500		293.70100		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			299.62100		299.04900		0.00	0.00	0	0.00
TRT1 On 06/05/2010 Index Future			305.38200		304.80000		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.69170		6.67930		14.87	0.00	0	4,500.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			165.00000	166	14.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			185.00000	174	14.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			186.00000	195	15.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			156.00000	153	15.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			186.00000	195	15.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			156.00000	153	15.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			129.00000	129	15.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			249.00000	238	15.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			165.00000	166	14.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			185.00000	174	14.87	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		283.00000	293	16.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		104.00000	101	16.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		319.00000	330	16.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		90.00000	88	16.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		249.00000	258	15.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		119.00000	117	15.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		319.00000	330	16.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		90.00000	88	16.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		357.00000	368	16.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		78.00000	76	16.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		216.00000	225	15.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		137.00000	134	15.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		249.00000	258	15.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		119.00000	117	15.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		146.00000	147	15.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		216.00000	205	15.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		114.00000	114	15.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		284.00000	272	15.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		114.00000	114	15.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		284.00000	272	15.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		129.00000	129	15.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		249.00000	238	15.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		101.00000	100	16.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		321.00000	309	16.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		357.00000	368	16.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		78.00000	76	16.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		397.00000	407	17.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		67.00000	66	17.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		437.00000	448	17.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		58.00000	56	17.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		437.00000	448	17.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		58.00000	56	17.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		479.00000	490	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		50.00000	49	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		101.00000	100	16.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		321.00000	309	16.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		79.00000	78	16.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		399.00000	386	16.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		62.00000	61	17.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		482.00000	469	17.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		48.00000	48	17.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		569.00000	556	17.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		38.00000	38	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		659.00000	646	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		89.00000	89	16.34	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		360.00000	347	16.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		70.00000	69	16.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		440.00000	427	16.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		55.00000	54	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		525.00000	512	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		89.00000	89	16.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		360.00000	347	16.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		55.00000	54	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		525.00000	512	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		43.00000	42	18.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		614.00000	601	18.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		70.00000	69	16.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		440.00000	427	16.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,829.00000	5,842	23.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	23.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,329.00000	4,342	23.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	23.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,829.00000	2,842	33.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	33.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,333.00000	1,345	24.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		3.00000	3	24.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		5.00000	5	24.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,676.00000	1,663	24.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		1.00000	1	31.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,171.00000	3,159	31.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	38.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,671.00000	4,659	38.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	44.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,171.00000	6,158	44.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,079.00000	6,092	23.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	23.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,579.00000	4,592	23.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	23.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,079.00000	3,092	32.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	32.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,581.00000	1,593	26.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		2.00000	2	26.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		8.00000	7	23.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,429.00000	1,416	23.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		1.00000	1	30.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,922.00000	2,909	30.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	37.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,421.00000	4,409	37.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	44.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,921.00000	5,908	44.17	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	0.55	Call			6,129.00000	6,142	23.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	23.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,629.00000	4,642	23.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	23.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			3,129.00000	3,142	32.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put			0.00000	0	32.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call			1,631.00000	1,643	26.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put			2.00000	2	26.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			9.00000	8	22.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put			1,379.00000	1,366	22.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call			1.00000	1	30.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put			2,872.00000	2,859	30.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call			0.00000	0	37.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put			4,371.00000	4,359	37.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call			0.00000	0	43.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put			5,871.00000	5,858	43.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call			611.00000	622	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put			31.00000	30	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			522.00000	533	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			43.00000	42	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			796.00000	808	19.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put			17.00000	16	19.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call			702.00000	714	19.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put			23.00000	22	19.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call			566.00000	577	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put			37.00000	36	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			522.00000	533	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			43.00000	42	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call			656.00000	668	18.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put			27.00000	26	18.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			397.00000	407	17.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			67.00000	66	17.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call			749.00000	760	19.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put			20.00000	19	19.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call			3,329.00000	3,342	30.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put			0.00000	0	30.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call			2,329.00000	2,342	31.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put			0.00000	0	31.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call			0.00000	0	33.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put			3,671.00000	3,659	33.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call			0.00000	0	43.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put			5,671.00000	5,658	43.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call			0.00000	0	46.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put			7,671.00000	7,658	46.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call			4,229.00000	4,242	23.95	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	23.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,229.00000	3,242	31.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	31.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,229.00000	2,242	30.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		0.00000	0	30.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,234.00000	1,246	23.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		4.00000	4	23.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		5.00000	4	25.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,775.00000	1,763	25.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		0.00000	0	34.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,771.00000	3,759	34.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		0.00000	0	43.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,771.00000	5,758	43.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	46.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,771.00000	7,758	46.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,179.00000	4,192	23.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	23.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,179.00000	3,192	31.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	31.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,179.00000	2,192	30.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		0.00000	0	30.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,184.00000	1,197	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		5.00000	5	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		4.00000	4	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,825.00000	1,812	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		0.00000	0	34.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,821.00000	3,809	34.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		0.00000	0	43.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,821.00000	5,808	43.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	46.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,821.00000	7,808	46.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,129.00000	4,142	23.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	23.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		2,130.00000	2,142	30.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		0.00000	0	30.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		1,135.00000	1,147	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		6.00000	6	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		4.00000	4	25.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		1,875.00000	1,862	25.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		0.00000	0	34.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		3,871.00000	3,859	34.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	46.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		7,871.00000	7,858	46.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		4,079.00000	4,092	23.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	23.95	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			2,080.00000	2,092	30.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			0.00000	0	30.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			1,086.00000	1,098	21.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			6.00000	6	21.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			4.00000	4	26.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			1,925.00000	1,912	26.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			0.00000	0	34.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			3,921.00000	3,909	34.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	46.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			7,921.00000	7,908	46.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			4,029.00000	4,042	23.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	23.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			3,029.00000	3,042	33.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	33.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			2,030.00000	2,042	30.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put			1.00000	0	30.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call			1,037.00000	1,049	21.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			7.00000	7	21.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			4.00000	3	26.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			1,974.00000	1,962	26.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			0.00000	0	35.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			3,971.00000	3,959	35.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			0.00000	0	44.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			5,971.00000	5,958	44.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	46.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			7,971.00000	7,958	46.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,279.00000	4,292	23.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	23.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,279.00000	3,292	30.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	30.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,279.00000	2,292	31.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			0.00000	0	31.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,283.00000	1,295	23.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			4.00000	4	23.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			5.00000	5	24.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,726.00000	1,713	24.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			0.00000	0	34.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,721.00000	3,709	34.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call			0.00000	0	43.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,721.00000	5,708	43.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	46.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put			7,721.00000	7,708	46.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call			3,979.00000	3,992	23.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put			0.00000	0	23.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call			2,979.00000	2,992	33.90	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	33.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		1,980.00000	1,992	29.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		1.00000	1	29.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		988.00000	1,000	20.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		9.00000	8	20.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		3.00000	3	26.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		2,024.00000	2,011	26.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		0.00000	0	35.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		4,021.00000	4,009	35.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	44.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		6,021.00000	6,008	44.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	46.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		8,021.00000	8,008	46.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		3,929.00000	3,942	24.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	24.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		2,929.00000	2,942	33.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	33.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		1,930.00000	1,942	29.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		1.00000	1	29.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		940.00000	951	20.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		10.00000	10	20.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		3.00000	3	26.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		2,074.00000	2,061	26.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		0.00000	0	35.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		4,071.00000	4,059	35.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	0	44.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		6,071.00000	6,058	44.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	46.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		8,071.00000	8,058	46.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		3,779.00000	3,792	25.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	25.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		2,779.00000	2,792	33.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	33.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		1,780.00000	1,793	28.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		1.00000	1	28.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		2.00000	2	27.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		2,223.00000	2,211	27.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		0.00000	0	36.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		4,221.00000	4,209	36.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	44.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,221.00000	6,208	44.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	46.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		8,221.00000	8,208	46.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		3,879.00000	3,892	24.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	24.94	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		2,879.00000	2,892	33.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	33.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		1,880.00000	1,892	28.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		1.00000	1	28.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		891.00000	903	20.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		12.00000	11	20.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		3.00000	3	27.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		2,124.00000	2,111	27.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		0.00000	0	35.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,121.00000	4,109	35.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	44.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,121.00000	6,108	44.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	46.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,121.00000	8,108	46.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,829.00000	3,842	25.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	25.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,830.00000	1,843	28.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		1.00000	1	28.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		843.00000	855	20.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		14.00000	14	20.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		3.00000	3	27.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,173.00000	2,161	27.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		0.00000	0	36.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,171.00000	4,159	36.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	46.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,171.00000	8,158	46.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.74050	6.73230		16.10	0.00	0	4,118.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		280.00000	280	16.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		297.00000	290	16.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		304.00000	305	16.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		272.00000	264	16.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		243.00000	243	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		361.00000	353	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		261.00000	261	16.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		328.00000	321	16.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		385.00000	388	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		202.00000	197	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		414.00000	418	16.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		182.00000	178	16.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		356.00000	359	16.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		224.00000	218	16.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		356.00000	359	16.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		224.00000	218	16.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		445.00000	450	16.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		163.00000	159	16.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.65	Call			329.00000	331	16.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put			247.00000	241	16.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			304.00000	305	16.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			272.00000	264	16.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			261.00000	261	16.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			328.00000	321	16.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call			227.00000	226	16.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put			394.00000	386	16.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call			211.00000	211	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put			429.00000	421	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call			478.00000	483	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put			146.00000	142	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			547.00000	553	16.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			114.00000	112	16.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call			197.00000	197	17.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put			465.00000	456	17.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			172.00000	171	17.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			539.00000	531	17.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			621.00000	627	16.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			88.00000	87	16.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			659.00000	667	16.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			77.00000	76	16.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			583.00000	589	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			101.00000	99	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			512.00000	517	16.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			129.00000	127	16.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call			740.00000	748	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			58.00000	57	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			782.00000	790	16.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			49.00000	49	16.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			699.00000	707	16.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			67.00000	66	16.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			621.00000	627	16.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			88.00000	87	16.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			547.00000	553	16.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			114.00000	112	16.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,332.00000	4,341	24.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	24.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,332.00000	3,341	28.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			0.00000	0	28.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,334.00000	2,343	26.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			2.00000	2	26.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,344.00000	1,352	19.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			11.00000	12	19.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			38.00000	38	23.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,706.00000	1,697	23.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		5.00000	5	27.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,672.00000	3,664	27.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		1.00000	1	32.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,669.00000	5,661	32.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		1.00000	0	36.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,668.00000	7,660	36.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,232.00000	4,241	24.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	24.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,233.00000	3,241	29.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		0.00000	0	29.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,235.00000	2,243	25.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		2.00000	2	25.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,246.00000	1,254	18.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		14.00000	14	18.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		35.00000	35	23.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,803.00000	1,794	23.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		4.00000	4	28.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,772.00000	3,764	28.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		1.00000	1	32.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,769.00000	5,761	32.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		0.00000	0	36.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,768.00000	7,760	36.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,182.00000	4,191	24.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	24.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,183.00000	3,191	29.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		0.00000	0	29.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,185.00000	2,193	25.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		3.00000	3	25.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,197.00000	1,206	17.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		15.00000	15	17.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		34.00000	33	23.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,851.00000	1,843	23.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		4.00000	4	28.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,822.00000	3,813	28.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		1.00000	1	32.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,819.00000	5,810	32.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		0.00000	0	36.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,818.00000	7,810	36.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,132.00000	4,141	24.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	24.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,133.00000	3,141	29.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		0.00000	0	29.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,135.00000	2,143	24.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		3.00000	3	24.83	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			1,148.00000	1,157	17.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			16.00000	17	17.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			32.00000	32	23.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			1,900.00000	1,891	23.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			4.00000	4	28.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			3,872.00000	3,863	28.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			1.00000	1	32.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			5,869.00000	5,860	32.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			0.00000	0	36.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			7,868.00000	7,860	36.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,148.00000	1,157	17.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			16.00000	17	17.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			4,032.00000	4,041	24.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	24.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			3,033.00000	3,041	30.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			0.00000	0	30.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			2,036.00000	2,044	24.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			4.00000	4	24.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			1,052.00000	1,060	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put			19.00000	20	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			30.00000	29	24.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			1,997.00000	1,989	24.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			4.00000	3	28.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put			3,971.00000	3,963	28.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call			1.00000	1	32.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put			5,969.00000	5,960	32.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			0.00000	0	37.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			7,968.00000	7,960	37.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			4,082.00000	4,091	24.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	24.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			3,083.00000	3,091	30.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			2,086.00000	2,094	24.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			3.00000	3	24.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			1,100.00000	1,109	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			18.00000	18	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			31.00000	30	24.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			1,949.00000	1,940	24.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			4.00000	4	28.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			3,921.00000	3,913	28.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			1.00000	1	32.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put			5,919.00000	5,910	32.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call			0.00000	0	36.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put			7,918.00000	7,910	36.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			4,282.00000	4,291	24.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	2.45	Put			0.00000	0	24.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call			3,282.00000	3,291	28.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put			0.00000	0	28.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call			2,285.00000	2,293	25.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put			2.00000	2	25.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call			1,295.00000	1,303	18.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put			12.00000	13	18.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call			37.00000	36	23.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put			1,754.00000	1,746	23.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call			4.00000	4	27.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put			3,722.00000	3,714	27.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call			1.00000	1	32.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put			5,719.00000	5,711	32.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call			0.00000	0	36.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put			7,718.00000	7,710	36.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call			3,982.00000	3,991	24.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put			0.00000	0	24.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call			2,983.00000	2,991	30.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put			1.00000	1	30.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call			1,986.00000	1,994	23.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put			4.00000	4	23.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call			1,003.00000	1,012	16.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put			21.00000	22	16.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call			29.00000	28	24.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put			2,046.00000	2,038	24.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call			3.00000	3	28.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put			4,021.00000	4,013	28.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call			1.00000	1	32.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put			6,019.00000	6,010	32.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call			0.00000	0	37.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put			8,018.00000	8,010	37.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call			3,882.00000	3,891	25.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put			0.00000	0	25.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call			2,883.00000	2,891	30.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put			1.00000	1	30.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call			1,887.00000	1,895	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put			5.00000	5	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call			912.00000	921	16.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put			30.00000	31	16.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call			25.00000	25	24.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put			2,143.00000	2,134	24.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call			3.00000	3	28.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put			4,121.00000	4,113	28.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call			1.00000	1	33.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put			6,119.00000	6,110	33.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.85	Call		0.00000	0	37.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		8,118.00000	8,110	37.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,782.00000	3,791	25.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	25.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		2,783.00000	2,791	29.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		1.00000	1	29.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		1,788.00000	1,796	22.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		5.00000	5	22.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		825.00000	833	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		42.00000	42	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		22.00000	22	25.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		2,240.00000	2,231	25.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		3.00000	3	28.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,221.00000	4,212	28.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		1.00000	1	33.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,219.00000	6,210	33.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		0.00000	0	37.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		8,218.00000	8,210	37.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		3,832.00000	3,841	25.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	25.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		2,833.00000	2,841	29.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		1.00000	1	29.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		1,837.00000	1,845	22.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		5.00000	5	22.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		868.00000	877	16.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		36.00000	36	16.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		24.00000	23	24.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,192.00000	2,183	24.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		3.00000	3	28.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		4,171.00000	4,162	28.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		1.00000	1	33.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		6,169.00000	6,160	33.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		0.00000	0	37.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		8,168.00000	8,160	37.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		3,932.00000	3,941	24.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	24.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		2,933.00000	2,941	30.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		1.00000	1	30.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		1,936.00000	1,945	23.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		4.00000	4	23.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		958.00000	966	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		25.00000	26	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		27.00000	26	24.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		2,095.00000	2,086	24.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		3.00000	3	28.61	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			4,071.00000	4,063	28.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call			1.00000	1	32.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put			6,069.00000	6,060	32.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call			0.00000	0	37.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put			8,068.00000	8,060	37.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			6.78300		6.77700		16.48	1,695,750.00	250	250.00
ZAAD On 14/06/2010 Currency Future	6.80	Call			360.00000	360	16.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put			383.00000	377	16.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Call			380.00000	382	16.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Put			353.00000	349	16.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Call			324.00000	324	16.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Put			447.00000	441	16.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call			453.00000	456	16.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put			276.00000	273	16.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call			480.00000	483	16.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put			253.00000	250	16.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call			427.00000	430	16.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put			300.00000	297	16.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call			508.00000	511	16.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put			231.00000	228	16.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call			403.00000	406	16.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put			326.00000	323	16.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call			4,277.00000	4,283	17.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put			0.00000	0	17.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call			3,277.00000	3,283	24.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put			0.00000	0	24.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call			2,283.00000	2,289	22.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put			6.00000	6	22.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call			1,301.00000	1,308	16.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put			24.00000	25	16.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call			82.00000	80	22.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put			1,805.00000	1,797	22.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call			10.00000	10	24.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put			3,733.00000	3,727	24.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call			3.00000	3	28.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put			5,726.00000	5,720	28.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call			1.00000	1	31.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put			7,724.00000	7,718	31.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call			4,227.00000	4,233	17.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put			0.00000	0	17.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call			3,227.00000	3,233	24.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put			0.00000	0	24.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call			2,233.00000	2,239	22.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put			6.00000	6	22.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call			1,253.00000	1,260	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 14/06/2010 Currency Future	5.55	Put		26.00000	27	16.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call		79.00000	78	23.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put		1,852.00000	1,845	23.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call		9.00000	9	24.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put		3,782.00000	3,776	24.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call		3.00000	3	28.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put		5,776.00000	5,770	28.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call		1.00000	1	31.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put		7,774.00000	7,768	31.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call		4,177.00000	4,183	17.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put		0.00000	0	17.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call		3,177.00000	3,183	24.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put		0.00000	0	24.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call		2,184.00000	2,190	22.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put		7.00000	7	22.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call		1,205.00000	1,212	16.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put		28.00000	29	16.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call		77.00000	75	23.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put		1,900.00000	1,892	23.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call		9.00000	9	24.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put		3,832.00000	3,826	24.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call		3.00000	3	28.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put		5,826.00000	5,820	28.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call		1.00000	1	31.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put		7,824.00000	7,818	31.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call		4,127.00000	4,133	17.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put		0.00000	0	17.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call		3,128.00000	3,133	25.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put		1.00000	0	25.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call		2,134.00000	2,140	22.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put		7.00000	7	22.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call		1,157.00000	1,164	16.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put		30.00000	31	16.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call		74.00000	73	23.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put		1,947.00000	1,940	23.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call		8.00000	8	24.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put		3,881.00000	3,875	24.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call		3.00000	3	28.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put		5,876.00000	5,870	28.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call		1.00000	1	31.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put		7,874.00000	7,868	31.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call		3,977.00000	3,983	17.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Put		0.00000	0	17.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Call		2,979.00000	2,985	26.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put		2.00000	2	26.84	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			1,986.00000	1,992	21.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put			9.00000	9	21.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call			1,017.00000	1,022	15.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Put			40.00000	39	15.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call			66.00000	67	23.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put			2,089.00000	2,084	23.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Call			7.00000	7	24.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put			4,030.00000	4,024	24.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Call			3.00000	3	28.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put			6,026.00000	6,020	28.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call			1.00000	1	31.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put			8,024.00000	8,018	31.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Call			3,877.00000	3,883	18.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Put			0.00000	0	18.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Call			2,879.00000	2,885	26.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Put			2.00000	2	26.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Call			1,888.00000	1,894	20.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Put			11.00000	11	20.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Call			932.00000	936	15.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Put			55.00000	53	15.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Call			59.00000	60	23.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Put			2,182.00000	2,177	23.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Call			7.00000	7	25.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Put			4,130.00000	4,124	25.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Call			3.00000	3	29.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Put			6,126.00000	6,120	29.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Call			1.00000	1	31.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Put			8,124.00000	8,118	31.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Call			4,027.00000	4,033	17.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Put			0.00000	0	17.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Call			3,028.00000	3,034	26.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Put			1.00000	1	26.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Call			2,036.00000	2,042	21.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Put			9.00000	9	21.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Call			1,061.00000	1,069	15.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Put			34.00000	36	15.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Call			70.00000	69	23.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Put			2,043.00000	2,036	23.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Call			7.00000	7	24.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Put			3,980.00000	3,974	24.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Call			3.00000	3	28.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Put			5,976.00000	5,970	28.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Call			1.00000	1	31.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Put			7,974.00000	7,968	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
Total for Derivatives:								147,975,875.36	20,880	1,024,597.00

Grand Total: 147,975,875.36 20,880 1,024,597.00