



Daily MTM Report

Daily summary for 16/10/2009

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			7.32900	7.34400			0.00	0	0.00
R155 On 31/08/2011 Bond			7.66500	7.65000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.59000	8.56000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.22000	9.20000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.65000	8.62000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.11000	9.08000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.13000	9.10500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.71500	8.68500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.29000	9.26000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.28500	9.26500			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			8.84000	8.82000			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/12/2009 Currency Future			7.43450	7.34590		18.91	46,450,756.00	6,248	354,663.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		433.00000	501	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		87.00000	67	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		219.00000	269	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		223.00000	184	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		110.00000	135	20.23	135,000,000.00	1,000	1,000.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		464.00000	401	20.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		180.00000	218	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		284.00000	234	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		271.00000	327	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		175.00000	142	18.91	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		199.00000	243	18.91	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		253.00000	208	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		38.00000	48	23.13	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		943.00000	864	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		180.00000	218	18.91	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		284.00000	234	18.91	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		148.00000	180	19.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		352.00000	296	19.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		163.00000	198	19.18	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		318.00000	264	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		122.00000	149	19.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		426.00000	364	19.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		100.00000	123	20.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		504.00000	438	20.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		91.00000	112	20.76	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		545.00000	477	20.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		148.00000	180	19.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		352.00000	296	19.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		134.00000	164	19.70	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		388.00000	329	19.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		61.00000	76	21.81	0.00	0	2,560.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		716.00000	642	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		32.00000	40	23.65	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		1,036.00000	956	23.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.90	Call			74.00000	92	21.28	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			629.00000	558	21.28	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			100.00000	123	20.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			504.00000	438	20.49	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			56.00000	69	22.07	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			760.00000	685	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			110.00000	135	20.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			464.00000	401	20.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			9.00000	11	28.13	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,863.00000	1,776	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			0.00000	0	35.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,854.00000	4,766	35.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	40.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			6,054.00000	5,966	40.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	44.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			7,254.00000	7,166	44.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			13.00000	16	26.55	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,567.00000	1,482	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			300.00000	358	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			154.00000	124	18.90	0.00	0	5,000.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			68.00000	84	21.55	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			672.00000	599	21.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			68.00000	84	21.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			672.00000	599	21.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			51.00000	63	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			805.00000	729	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			42.00000	53	22.86	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			896.00000	818	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			42.00000	53	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			896.00000	818	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	38.74	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,654.00000	5,566	38.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1.00000	1	31.11	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			3,205.00000	3,116	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	35.91	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,954.00000	4,866	35.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			2.00000	3	30.12	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,557.00000	2,469	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			56.00000	69	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			760.00000	685	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			82.00000	101	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			586.00000	517	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			15.00000	19	26.02	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,469.00000	1,385	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			18.00000	22	25.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,372.00000	1,288	25.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			46.00000	58	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			850.00000	773	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			35.00000	44	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			989.00000	909	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			29.00000	37	23.92	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			1,084.00000	1,002	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			25.00000	31	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			1,179.00000	1,097	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			23.00000	29	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,227.00000	1,144	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			27.00000	34	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			1,131.00000	1,049	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			35.00000	44	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			989.00000	909	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			27.00000	34	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			1,131.00000	1,049	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			32.00000	40	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			1,036.00000	956	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			5.00000	7	29.52	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			2,159.00000	2,073	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			23.00000	29	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,227.00000	1,144	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			21.00000	26	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,275.00000	1,192	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			21.00000	26	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,275.00000	1,192	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			16.00000	21	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			1,421.00000	1,336	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			19.00000	24	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,323.00000	1,240	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			12.00000	15	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,616.00000	1,531	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			13.00000	16	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,567.00000	1,482	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			14.00000	18	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,518.00000	1,433	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			18.00000	22	25.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,372.00000	1,288	25.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			11.00000	14	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,665.00000	1,580	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			9.00000	12	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,813.00000	1,727	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			8.00000	9	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,962.00000	1,875	28.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.40	Call			6.00000	8	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			2,060.00000	1,974	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			6.00000	8	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			2,110.00000	2,023	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			8.00000	9	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,962.00000	1,875	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			5.00000	6	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			2,209.00000	2,122	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			6.00000	8	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			2,110.00000	2,023	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			3.00000	4	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,457.00000	2,369	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			2.00000	2	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,806.00000	2,717	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			2.00000	3	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,656.00000	2,568	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			3.00000	3	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,507.00000	2,419	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			3.00000	3	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,507.00000	2,419	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			2.00000	2	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,706.00000	2,618	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1.00000	1	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			3,005.00000	2,917	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1.00000	1	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			3,105.00000	3,017	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1.00000	1	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			3,155.00000	3,066	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1.00000	1	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			3,255.00000	3,166	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			0.00000	1	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,455.00000	3,366	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			0.00000	0	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,704.00000	3,616	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			0.00000	0	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,654.00000	3,566	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			0.00000	0	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,554.00000	3,466	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1.00000	1	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,955.00000	2,867	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1.00000	1	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			3,055.00000	2,967	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1.00000	1	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			3,305.00000	3,216	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			1.00000	1	31.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.75	Put		3,405.00000	3,316	31.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		0.00000	1	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		3,455.00000	3,366	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		1.00000	2	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,855.00000	2,767	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		2.00000	2	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,756.00000	2,668	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		1.00000	1	31.11	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		3,205.00000	3,116	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		1.00000	1	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		3,355.00000	3,266	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		2.00000	2	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,756.00000	2,668	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		0.00000	0	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,804.00000	3,716	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		0.00000	0	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,754.00000	3,666	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		0.00000	0	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,954.00000	3,866	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		0.00000	0	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,854.00000	3,766	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		0.00000	0	35.91	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,954.00000	4,866	35.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		0.00000	0	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		4,254.00000	4,166	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		0.00000	0	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		4,154.00000	4,066	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		0.00000	0	34.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,654.00000	4,566	34.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		0.00000	0	36.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		5,054.00000	4,966	36.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		0.00000	0	37.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		5,454.00000	5,366	37.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		0.00000	0	39.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,854.00000	5,766	39.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	0	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,554.00000	4,466	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		0.00000	0	37.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		5,354.00000	5,266	37.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		0.00000	0	39.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,754.00000	5,666	39.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		10.00000	12	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,764.00000	1,678	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		4.00000	5	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		2,358.00000	2,270	29.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,754.00000	4,666	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			0.00000	0	39.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,954.00000	5,866	39.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			4.00000	6	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,258.00000	2,171	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1.00000	2	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,855.00000	2,767	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			0.00000	0	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			4,054.00000	3,966	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	37.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			5,254.00000	5,166	37.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			15.00000	19	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,469.00000	1,385	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,454.00000	4,366	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	41.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			6,254.00000	6,166	41.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			5,154.00000	5,066	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	39.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,754.00000	5,666	39.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	41.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,354.00000	6,266	41.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	0	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,354.00000	4,266	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	38.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,554.00000	5,466	38.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	40.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			6,154.00000	6,066	40.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	37.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,454.00000	5,366	37.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			7.00000	9	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			2,011.00000	1,924	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			2.00000	3	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,606.00000	2,518	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	0	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			4,404.00000	4,316	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	36.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			5,004.00000	4,916	36.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	38.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,604.00000	5,516	38.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	40.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			6,204.00000	6,116	40.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	33.88	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	11.80	Put		4,454.00000	4,366	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		8.00000	10	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,912.00000	1,826	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		0.00000	0	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,704.00000	3,616	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		0.00000	0	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		4,304.00000	4,216	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		0.00000	0	35.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,904.00000	4,816	35.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		0.00000	0	38.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,504.00000	5,416	38.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		10.00000	12	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,764.00000	1,678	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,754.00000	4,666	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		3.00000	4	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		2,407.00000	2,320	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		0.00000	0	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,604.00000	3,516	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		0.00000	0	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		4,204.00000	4,116	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		0.00000	0	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,804.00000	4,716	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		0.00000	0	39.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,904.00000	5,816	39.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		0.00000	0	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,954.00000	3,866	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		14.00000	18	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,518.00000	1,433	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		0.00000	0	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,904.00000	3,816	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	0	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,504.00000	4,416	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		9.00000	11	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,863.00000	1,776	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		0.00000	0	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		4,004.00000	3,916	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		0.00000	0	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		4,604.00000	4,516	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		0.00000	0	36.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		5,204.00000	5,116	36.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		0.00000	0	41.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		6,404.00000	6,316	41.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	0	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,554.00000	4,466	34.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	41.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			6,554.00000	6,466	41.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	41.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			6,454.00000	6,366	41.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,504.00000	4,416	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	36.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			5,104.00000	5,016	36.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	41.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			6,304.00000	6,216	41.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	42.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,654.00000	6,566	42.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,304.00000	4,216	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	38.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,504.00000	5,416	38.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	42.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,704.00000	6,616	42.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	40.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			6,104.00000	6,016	40.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	40.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			6,004.00000	5,916	40.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			19.00000	24	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,323.00000	1,240	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	37.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,304.00000	5,216	37.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	38.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,704.00000	5,616	38.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			300.00000	358	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			154.00000	124	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			12.00000	15	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,616.00000	1,531	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			0.00000	0	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,505.00000	3,416	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,204.00000	4,116	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	40.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			6,004.00000	5,916	40.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			244.00000	297	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			198.00000	163	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			509.00000	581	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			63.00000	47	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			110.00000	135	20.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			464.00000	401	20.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			549.00000	623	18.89	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	6.85	Put			53.00000	39	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			2.00000	2	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,806.00000	2,717	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			471.00000	541	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			75.00000	56	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			1.00000	2	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,905.00000	2,817	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	36.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			5,004.00000	4,916	36.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			471.00000	541	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			75.00000	56	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			591.00000	666	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			45.00000	32	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,796.00000	3,885	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,296.00000	2,385	28.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			0.00000	0	28.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			812.00000	895	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			16.00000	10	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			8,204.00000	8,116	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,046.00000	4,135	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,546.00000	2,635	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,051.00000	1,139	20.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			6.00000	4	20.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			91.00000	112	20.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			545.00000	477	20.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	46.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,954.00000	7,866	46.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	37.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,304.00000	5,216	37.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,346.00000	2,435	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			0.00000	0	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,348.00000	1,436	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			3.00000	2	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,547.00000	1,636	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			2.00000	1	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	45.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,804.00000	7,716	45.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			2,596.00000	2,685	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			1,597.00000	1,685	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			1.00000	1	24.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.75	Call			633.00000	710	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			37.00000	26	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	46.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,904.00000	7,816	46.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,496.00000	2,585	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,498.00000	1,586	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			2.00000	1	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	46.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			8,004.00000	7,916	46.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,446.00000	2,535	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,448.00000	1,536	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			2.00000	1	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	46.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			8,054.00000	7,966	46.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			2,696.00000	2,785	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			1,697.00000	1,785	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			1.00000	1	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			721.00000	801	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			25.00000	17	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			2,746.00000	2,835	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			1,747.00000	1,835	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			1.00000	1	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			766.00000	848	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			20.00000	13	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	45.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,754.00000	7,666	45.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			2,896.00000	2,985	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			1,897.00000	1,985	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			1.00000	0	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			906.00000	991	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			10.00000	6	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			2.00000	3	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,606.00000	2,518	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	45.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,604.00000	7,516	45.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			2,996.00000	3,085	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			1,996.00000	2,085	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			0.00000	0	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,002.00000	1,089	19.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.35	Put			6.00000	5	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	44.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,504.00000	7,416	44.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,046.00000	3,135	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,046.00000	2,135	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			0.00000	0	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	44.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,454.00000	7,366	44.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,096.00000	3,185	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,096.00000	2,185	27.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			0.00000	0	27.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,101.00000	1,188	20.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			5.00000	4	20.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	44.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,404.00000	7,316	44.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			2,946.00000	3,035	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			1,946.00000	2,035	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			1.00000	0	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			954.00000	1,040	19.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			8.00000	5	19.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	45.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,554.00000	7,466	45.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,296.00000	3,385	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,299.00000	1,387	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			3.00000	2	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			398.00000	463	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			102.00000	79	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	43.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			7,204.00000	7,116	43.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,396.00000	3,485	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,396.00000	2,485	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,398.00000	1,486	22.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			2.00000	2	22.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			0.00000	0	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			4,104.00000	4,016	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	43.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			7,104.00000	7,016	43.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	42.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,604.00000	6,516	42.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,604.00000	8,516	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,704.00000	4,616	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,704.00000	8,616	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,196.00000	3,285	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,196.00000	2,285	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,200.00000	1,287	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			4.00000	3	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			331.00000	392	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			135.00000	107	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	42.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,804.00000	6,716	42.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,804.00000	8,716	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,904.00000	6,816	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,904.00000	8,816	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,146.00000	3,235	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,146.00000	2,235	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,150.00000	1,238	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			4.00000	3	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,854.00000	6,766	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,854.00000	8,766	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	43.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			7,054.00000	6,966	43.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			9,054.00000	8,966	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			9,104.00000	9,016	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			2,846.00000	2,935	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			1,847.00000	1,935	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			1.00000	0	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			859.00000	943	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			13.00000	8	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	43.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.50	Put			7,154.00000	7,066	43.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			9,154.00000	9,066	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			0.00000	0	43.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,954.00000	6,866	43.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,954.00000	8,866	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			3,346.00000	3,435	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,654.00000	8,566	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			3,496.00000	3,585	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	0	41.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			6,504.00000	6,416	41.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	0	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			8,504.00000	8,416	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call			3,246.00000	3,335	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put			0.00000	0	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call			2,246.00000	2,335	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put			0.00000	0	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call			1,249.00000	1,337	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put			3.00000	2	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call			363.00000	427	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put			118.00000	92	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call			0.00000	0	42.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put			6,754.00000	6,666	42.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put			8,754.00000	8,666	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call			3,446.00000	3,535	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put			0.00000	0	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call			0.00000	0	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put			8,554.00000	8,466	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call			0.00000	0	43.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put			7,004.00000	6,916	43.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call			0.00000	0	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put			9,004.00000	8,916	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call			3,546.00000	3,635	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put			0.00000	0	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,546.00000	2,635	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,547.00000	1,636	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			2.00000	1	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			591.00000	666	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			45.00000	32	18.89	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	15.80	Call			0.00000	0	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,454.00000	8,366	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,596.00000	3,685	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,404.00000	8,316	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			3,696.00000	3,785	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			4.00000	5	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			2,308.00000	2,221	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			8,304.00000	8,216	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			3,746.00000	3,835	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			4.00000	6	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,258.00000	2,171	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			8,254.00000	8,166	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,646.00000	3,735	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,646.00000	2,735	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,647.00000	1,735	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			1.00000	1	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			676.00000	755	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			31.00000	21	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			4.00000	5	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,358.00000	2,270	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,354.00000	8,266	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,796.00000	3,885	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			2,796.00000	2,885	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			1,797.00000	1,885	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			1.00000	1	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			812.00000	895	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			16.00000	10	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			3,846.00000	3,935	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			8,154.00000	8,066	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			3,896.00000	3,985	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			2,896.00000	2,985	31.55	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	4.45	Put		0.00000	0	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		1,897.00000	1,985	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		1.00000	0	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		906.00000	991	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		10.00000	6	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		8,104.00000	8,016	46.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Call		3,946.00000	4,035	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Put		0.00000	0	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Call		3,996.00000	4,085	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Put		0.00000	0	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.56220	7.47260		18.98	15,079,026.80	1,994	30,700.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		664.00000	734	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		142.00000	121	18.58	0.00	0	500.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		0.00000	422	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		0.00000	310	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		351.00000	397	18.95	0.00	0	114.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		378.00000	335	18.95	33,500,000.00	100	200.00
\$ / R On 15/03/2010 Currency Future	8.25	Call		160.00000	179	21.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put		937.00000	866	21.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		332.00000	373	18.98	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		410.00000	361	18.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		503.00000	564	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		231.00000	202	18.75	0.00	0	110.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		267.00000	300	19.78	0.00	0	10.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		545.00000	488	19.78	0.00	0	100.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		105.00000	117	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		1,333.00000	1,254	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		315.00000	353	19.18	0.00	0	17.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		442.00000	391	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		282.00000	317	19.58	0.00	0	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		510.00000	455	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call		253.00000	285	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put		581.00000	522	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		228.00000	256	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		655.00000	594	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		298.00000	334	19.38	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		475.00000	422	19.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		630.00000	698	18.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		157.00000	135	18.61	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		240.00000	270	20.18	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		618.00000	558	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		176.00000	197	21.37	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		854.00000	785	21.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		282.00000	317	19.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.70	Put		510.00000	455	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		19.00000	20	31.15	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,596.00000	3,508	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		5.00000	6	31.87	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,832.00000	4,743	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		126.00000	140	22.76	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		1,153.00000	1,078	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		73.00000	80	25.35	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,750.00000	1,668	25.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		42.00000	47	27.78	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,420.00000	2,334	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		145.00000	162	22.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		1,022.00000	950	22.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		50.00000	55	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		2,227.00000	2,143	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		195.00000	219	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		772.00000	707	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		185.00000	208	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		813.00000	746	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		205.00000	230	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		733.00000	668	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		168.00000	188	21.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		895.00000	826	21.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		132.00000	147	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		1,109.00000	1,035	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		138.00000	154	22.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		1,065.00000	992	22.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		152.00000	170	21.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		979.00000	908	21.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		120.00000	134	22.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		1,198.00000	1,122	22.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call		110.00000	122	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put		1,287.00000	1,210	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		115.00000	128	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		1,242.00000	1,165	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		101.00000	112	23.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		1,378.00000	1,299	23.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		89.00000	98	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		1,516.00000	1,436	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		79.00000	87	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		1,656.00000	1,574	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		85.00000	94	24.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,563.00000	1,482	24.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		93.00000	102	24.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		1,470.00000	1,390	24.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.30	Call			65.00000	71	25.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,893.00000	1,809	25.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			61.00000	66	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,988.00000	1,904	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			54.00000	60	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			2,132.00000	2,047	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			59.00000	64	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			2,036.00000	1,952	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			50.00000	55	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,227.00000	2,143	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			14.00000	16	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			4,041.00000	3,953	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			52.00000	57	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			2,179.00000	2,095	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			41.00000	45	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,468.00000	2,383	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			36.00000	40	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,614.00000	2,528	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			30.00000	33	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,858.00000	2,771	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			35.00000	38	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,662.00000	2,576	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			39.00000	43	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,517.00000	2,431	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			39.00000	43	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,517.00000	2,431	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			34.00000	37	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,711.00000	2,625	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			34.00000	37	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,711.00000	2,625	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			26.00000	29	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			3,054.00000	2,966	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			26.00000	28	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			3,103.00000	3,016	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			27.00000	30	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			3,005.00000	2,918	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			25.00000	27	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			3,152.00000	3,065	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			22.00000	24	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			3,300.00000	3,212	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			19.00000	21	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			3,547.00000	3,459	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			17.00000	18	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,794.00000	3,706	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			17.00000	18	31.57	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 15/03/2010 Currency Future	11.20	Put		3,745.00000	3,656	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		18.00000	20	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,646.00000	3,557	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		18.00000	19	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,695.00000	3,607	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		21.00000	23	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		3,398.00000	3,311	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		22.00000	24	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,349.00000	3,261	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		20.00000	21	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		3,497.00000	3,409	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		19.00000	20	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,596.00000	3,508	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		20.00000	22	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,448.00000	3,360	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		23.00000	25	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		3,251.00000	3,163	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		25.00000	27	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		3,152.00000	3,065	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		22.00000	24	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,349.00000	3,261	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		16.00000	17	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,844.00000	3,755	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		15.00000	16	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,982.00000	3,894	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		16.00000	17	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,893.00000	3,805	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		16.00000	17	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,893.00000	3,805	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		15.00000	17	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,943.00000	3,854	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		12.00000	13	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		4,189.00000	4,101	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		15.00000	16	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,992.00000	3,904	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		10.00000	12	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		4,288.00000	4,200	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		13.00000	15	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		4,091.00000	4,003	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		12.00000	14	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		4,140.00000	4,052	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		46.00000	51	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		2,323.00000	2,238	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		36.00000	40	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,614.00000	2,528	28.34	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	10.25	Call			31.00000	34	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,809.00000	2,722	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			29.00000	32	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,907.00000	2,820	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			3.00000	4	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			5,081.00000	4,992	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			56.00000	62	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			2,084.00000	2,000	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			12.00000	14	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			4,140.00000	4,052	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			1.00000	1	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			6,228.00000	6,139	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			63.00000	69	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,941.00000	1,857	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			21.00000	23	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,398.00000	3,311	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			1.00000	1	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			6,078.00000	5,989	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			68.00000	74	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,845.00000	1,762	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			1.00000	1	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,978.00000	5,889	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			70.00000	77	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,798.00000	1,715	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			18.00000	20	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,646.00000	3,557	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			1.00000	1	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,928.00000	5,839	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			76.00000	83	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,703.00000	1,621	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			1.00000	1	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,828.00000	5,739	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			9.00000	10	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,386.00000	4,298	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			1.00000	1	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			6,478.00000	6,388	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			48.00000	53	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,275.00000	2,190	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			11.00000	13	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			4,238.00000	4,150	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			10.00000	11	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,337.00000	4,249	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			1.00000	1	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			6,428.00000	6,338	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			9.00000	10	32.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,386.00000	4,298	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			8.00000	9	32.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			4,485.00000	4,397	32.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			7.00000	8	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,584.00000	4,496	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			1.00000	1	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,678.00000	6,588	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			44.00000	48	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,372.00000	2,286	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			16.00000	17	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,844.00000	3,755	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			10.00000	11	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,337.00000	4,249	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			8.00000	10	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			4,436.00000	4,348	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			1.00000	1	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			6,528.00000	6,438	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			1.00000	1	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			6,328.00000	6,239	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			65.00000	71	25.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,893.00000	1,809	25.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			1.00000	1	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			6,028.00000	5,939	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			96.00000	107	23.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			1,424.00000	1,345	23.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			1.00000	2	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			5,729.00000	5,639	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			85.00000	94	24.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,563.00000	1,482	24.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			24.00000	26	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			3,201.00000	3,114	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			18.00000	19	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,695.00000	3,607	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			1.00000	1	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,878.00000	5,789	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			20.00000	22	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			3,448.00000	3,360	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			15.00000	17	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,943.00000	3,854	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			1.00000	1	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			6,128.00000	6,039	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			26.00000	28	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			3,103.00000	3,016	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			24.00000	26	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			3,201.00000	3,114	30.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.25	Call			1.00000	1	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,779.00000	5,689	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			82.00000	90	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,609.00000	1,528	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			1.00000	1	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			6,178.00000	6,089	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			1.00000	2	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,679.00000	5,589	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			28.00000	31	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,956.00000	2,869	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			2.00000	2	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,529.00000	5,440	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			29.00000	32	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,907.00000	2,820	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			2.00000	2	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,479.00000	5,390	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			2.00000	3	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			5,380.00000	5,290	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			33.00000	36	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,760.00000	2,673	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			30.00000	33	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,858.00000	2,771	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			2.00000	2	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,429.00000	5,340	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			38.00000	41	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,565.00000	2,479	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			4.00000	4	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			5,031.00000	4,942	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			44.00000	48	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,372.00000	2,286	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			4.00000	5	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,932.00000	4,843	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			216.00000	243	20.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			694.00000	631	20.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			4.00000	5	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,882.00000	4,793	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			35.00000	38	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,662.00000	2,576	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			33.00000	36	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,760.00000	2,673	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			3.00000	3	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			5,230.00000	5,141	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			42.00000	47	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,420.00000	2,334	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			4.00000	5	31.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,981.00000	4,892	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		48.00000	53	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		2,275.00000	2,190	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		59.00000	64	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		2,036.00000	1,952	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		4.00000	5	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,882.00000	4,793	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		63.00000	69	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,941.00000	1,857	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		5.00000	6	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,783.00000	4,694	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		3,823.00000	3,912	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,325.00000	2,415	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		3.00000	2	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		893.00000	970	18.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		70.00000	58	18.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		3.00000	3	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		5,180.00000	5,091	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		8,178.00000	8,088	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,073.00000	4,162	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		2,574.00000	2,664	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		2.00000	1	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,109.00000	1,195	18.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		36.00000	32	18.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		0.00000	0	33.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,928.00000	7,838	33.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		447.00000	504	18.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		274.00000	241	18.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		76.00000	83	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,703.00000	1,621	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		70.00000	77	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,798.00000	1,715	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		52.00000	57	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		2,179.00000	2,095	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		7.00000	9	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		4,535.00000	4,446	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,375.00000	2,464	24.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		2.00000	2	24.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		1,392.00000	1,479	20.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		20.00000	17	20.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		564.00000	628	18.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		192.00000	166	18.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.10	Call			6.00000	7	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			4,634.00000	4,545	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			1.00000	2	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			5,629.00000	5,540	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			2,524.00000	2,614	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			2.00000	2	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			1,537.00000	1,625	20.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			14.00000	12	20.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			1,586.00000	1,673	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			13.00000	11	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			700.00000	771	18.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			127.00000	109	18.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			2,624.00000	2,713	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			1.00000	1	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			1,634.00000	1,722	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			12.00000	10	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			736.00000	809	18.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			114.00000	97	18.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,425.00000	2,514	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			2.00000	2	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,440.00000	1,528	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			18.00000	15	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			597.00000	662	18.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			174.00000	150	18.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			2,724.00000	2,813	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			1.00000	1	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			1,732.00000	1,820	21.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			9.00000	8	21.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			813.00000	888	18.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			90.00000	76	18.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,774.00000	2,863	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,781.00000	1,869	21.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			8.00000	7	21.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			852.00000	929	18.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			80.00000	67	18.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			5.00000	6	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,733.00000	4,644	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			2,923.00000	3,013	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			1,929.00000	2,017	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			6.00000	5	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			976.00000	1,056	18.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			53.00000	44	18.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			2.00000	2	31.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.05	Put		5,579.00000	5,490	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		2,973.00000	3,063	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		1.00000	1	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		1,978.00000	2,067	22.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		5.00000	4	22.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,019.00000	1,102	18.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		46.00000	40	18.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,073.00000	3,163	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		1.00000	1	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,077.00000	2,166	23.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		4.00000	4	23.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		395.00000	448	18.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		322.00000	286	18.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,023.00000	3,113	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		1.00000	1	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,027.00000	2,116	22.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		5.00000	4	22.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,063.00000	1,148	18.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		40.00000	36	18.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		371.00000	422	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		348.00000	310	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		2,873.00000	2,963	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		1.00000	1	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		1,879.00000	1,968	22.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		7.00000	6	22.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		934.00000	1,013	18.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		61.00000	51	18.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,123.00000	3,213	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		1.00000	0	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,127.00000	2,216	23.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		4.00000	3	23.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,155.00000	1,241	19.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		33.00000	29	19.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		420.00000	475	18.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		298.00000	263	18.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,273.00000	3,363	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		0.00000	0	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,276.00000	2,365	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		3.00000	3	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		1,297.00000	1,384	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		24.00000	21	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		3,373.00000	3,462	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		0.00000	0	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		3.00000	4	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		5,130.00000	5,042	31.60	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	14.10	Call			1.00000	1	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,628.00000	6,538	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,628.00000	8,538	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			1.00000	1	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,728.00000	6,638	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,728.00000	8,638	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,173.00000	3,263	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			0.00000	0	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,176.00000	2,265	23.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			4.00000	3	23.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,202.00000	1,289	19.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			30.00000	26	19.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			0.00000	1	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,828.00000	6,738	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,828.00000	8,738	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			0.00000	1	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,928.00000	6,838	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,927.00000	8,838	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			0.00000	1	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,878.00000	6,788	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,878.00000	8,788	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			0.00000	0	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			7,078.00000	6,988	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			9,077.00000	8,988	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			0.00000	0	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			7,128.00000	7,038	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			9,127.00000	9,038	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			2,824.00000	2,913	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			1,830.00000	1,918	21.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			8.00000	6	21.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			0.00000	0	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			7,178.00000	7,088	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			9,177.00000	9,088	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			0.00000	1	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,978.00000	6,888	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	33.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.45	Put		8,977.00000	8,888	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call		3,323.00000	3,412	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put		0.00000	0	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call		1,344.00000	1,431	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put		22.00000	19	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call		533.00000	596	18.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put		211.00000	183	18.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call		6.00000	7	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,683.00000	4,595	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		8,678.00000	8,588	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		3,423.00000	3,512	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		0.00000	0	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		1.00000	1	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		6,578.00000	6,488	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		8,578.00000	8,488	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		3,473.00000	3,562	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		0.00000	0	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		2,475.00000	2,564	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		2.00000	2	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		1,489.00000	1,576	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		16.00000	14	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call		0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		8,528.00000	8,438	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call		3,223.00000	3,313	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put		0.00000	0	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,226.00000	2,315	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		3.00000	3	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,249.00000	1,336	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		27.00000	24	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		475.00000	533	18.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		252.00000	221	18.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		0.00000	1	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,778.00000	6,688	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,778.00000	8,688	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		0.00000	0	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		7,028.00000	6,938	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		9,027.00000	8,938	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call		3,573.00000	3,662	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put		0.00000	0	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call		0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put		8,428.00000	8,338	33.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.85	Call			3,623.00000	3,712	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put			0.00000	0	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call			1.00000	1	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put			6,378.00000	6,289	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put			8,378.00000	8,288	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Call			3,673.00000	3,762	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put			0.00000	0	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call			2,674.00000	2,763	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put			1.00000	1	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call			1,683.00000	1,771	21.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put			10.00000	9	21.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call			774.00000	848	18.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put			101.00000	86	18.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put			8,328.00000	8,238	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call			3,773.00000	3,862	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put			0.00000	0	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,774.00000	2,863	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,781.00000	1,869	21.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			8.00000	7	21.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			852.00000	929	18.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			80.00000	67	18.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put			8,228.00000	8,138	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call			3,923.00000	4,012	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put			0.00000	0	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			2,923.00000	3,013	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			1,929.00000	2,017	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			6.00000	5	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			976.00000	1,056	18.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			53.00000	44	18.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			332.00000	373	18.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			410.00000	361	18.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put			8,078.00000	7,988	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call			3,873.00000	3,962	33.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put			0.00000	0	33.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put			8,128.00000	8,038	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Call			3,973.00000	4,062	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Put			0.00000	0	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Call			0.00000	0	33.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	15.50	Put		8,028.00000	7,938	33.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Call		0.00000	4,112	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Put		0.00000	0	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		0.00000	3,113	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		0.00000	1	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		0.00000	2,116	22.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		0.00000	4	22.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		0.00000	1,148	18.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		0.00000	36	18.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Call		0.00000	0	33.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Put		0.00000	7,888	33.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.68920	7.59860		19.16	0.00	0	17,107.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		828.00000	896	18.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		179.00000	157	18.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		468.00000	517	19.02	56,870,000.00	110	290.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		469.00000	428	19.02	0.00	0	130.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		414.00000	453	19.32	90,600,000.00	200	233.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		565.00000	514	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		233.00000	254	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		1,134.00000	1,065	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		671.00000	732	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		272.00000	243	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		431.00000	472	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		532.00000	483	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		339.00000	371	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		740.00000	682	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		700.00000	763	18.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		252.00000	224	18.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		449.00000	494	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		500.00000	455	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		397.00000	435	19.49	0.00	0	200.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		599.00000	546	19.49	0.00	0	300.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		157.00000	170	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,658.00000	1,581	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		431.00000	472	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		532.00000	483	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		397.00000	435	19.49	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		599.00000	546	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		352.00000	386	19.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		704.00000	647	19.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		326.00000	357	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		777.00000	718	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		382.00000	418	19.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		633.00000	579	19.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		280.00000	306	20.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.25	Put			931.00000	867	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			269.00000	295	21.13	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			971.00000	905	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			352.00000	386	19.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			704.00000	647	19.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			34.00000	37	31.59	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,586.00000	4,498	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			21.00000	22	33.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,822.00000	5,733	33.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			2.00000	2	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,903.00000	9,813	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			367.00000	402	19.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			668.00000	613	19.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			132.00000	142	24.74	0.00	0	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,933.00000	1,853	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			94.00000	101	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,495.00000	2,412	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			250.00000	274	21.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			1,052.00000	984	21.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			302.00000	330	20.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			853.00000	791	20.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			290.00000	318	20.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			892.00000	829	20.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			260.00000	284	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			1,011.00000	945	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			217.00000	237	22.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			1,218.00000	1,148	22.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			241.00000	264	21.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			1,093.00000	1,025	21.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			225.00000	245	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			1,176.00000	1,106	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			210.00000	229	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			1,261.00000	1,189	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			148.00000	160	24.08	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,749.00000	1,671	24.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			203.00000	221	22.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			1,304.00000	1,232	22.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			190.00000	206	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,391.00000	1,317	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			196.00000	213	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,347.00000	1,274	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			184.00000	200	22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,435.00000	1,360	22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			167.00000	181	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,568.00000	1,492	23.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.90	Call			178.00000	193	23.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,479.00000	1,404	23.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			162.00000	175	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,613.00000	1,536	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			152.00000	165	23.92	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,704.00000	1,626	23.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			172.00000	187	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,524.00000	1,448	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			125.00000	134	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			2,026.00000	1,945	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			115.00000	124	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			2,166.00000	2,085	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			122.00000	131	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			2,073.00000	1,991	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			108.00000	117	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			2,260.00000	2,178	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			119.00000	127	25.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			2,120.00000	2,038	25.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			39.00000	41	31.16	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			4,340.00000	4,252	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			112.00000	121	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			2,213.00000	2,131	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			86.00000	93	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,638.00000	2,554	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			76.00000	81	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,877.00000	2,792	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			84.00000	90	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,685.00000	2,601	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			91.00000	98	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,542.00000	2,459	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			132.00000	142	24.74	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,933.00000	1,853	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			105.00000	114	25.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,306.00000	2,224	25.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			99.00000	107	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,401.00000	2,318	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			89.00000	95	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,590.00000	2,506	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			80.00000	86	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,781.00000	2,696	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			31.00000	33	32.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,832.00000	4,744	32.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			102.00000	110	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,353.00000	2,271	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			96.00000	104	26.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,448.00000	2,365	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		82.00000	88	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,733.00000	2,649	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		78.00000	83	27.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,829.00000	2,744	27.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		30.00000	32	32.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,882.00000	4,793	32.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		99.00000	107	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,401.00000	2,318	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		80.00000	86	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,781.00000	2,696	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		72.00000	77	27.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,973.00000	2,888	27.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		28.00000	30	32.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		5,030.00000	4,941	32.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		91.00000	98	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,542.00000	2,459	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		78.00000	83	27.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,829.00000	2,744	27.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		74.00000	79	27.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,925.00000	2,840	27.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		70.00000	75	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		3,022.00000	2,936	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		67.00000	72	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		3,118.00000	3,032	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		27.00000	28	32.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		5,178.00000	5,089	32.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		102.00000	110	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,353.00000	2,271	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		29.00000	31	32.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,980.00000	4,892	32.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		128.00000	138	24.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,980.00000	1,899	24.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		96.00000	104	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,448.00000	2,365	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		105.00000	114	25.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,306.00000	2,224	25.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		34.00000	36	31.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,635.00000	4,547	31.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		136.00000	146	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,887.00000	1,807	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		128.00000	138	24.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,980.00000	1,899	24.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		33.00000	35	31.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,684.00000	4,596	31.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.30	Call			139.00000	151	24.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,841.00000	1,761	24.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			3,849.00000	3,940	29.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	29.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			2,355.00000	2,446	21.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			7.00000	6	21.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			970.00000	1,044	17.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			122.00000	105	17.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			51.00000	54	29.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,703.00000	3,615	29.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			13.00000	14	34.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,665.00000	6,575	34.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			6.00000	6	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			8,157.00000	8,067	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,099.00000	4,189	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			2,603.00000	2,694	23.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			5.00000	5	23.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,172.00000	1,254	18.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			73.00000	65	18.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			57.00000	61	29.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			3,458.00000	3,372	29.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			30.00000	31	32.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,931.00000	4,842	32.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			15.00000	17	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			6,417.00000	6,327	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			7.00000	7	35.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,908.00000	7,818	35.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			588.00000	644	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			339.00000	305	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			144.00000	155	24.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,795.00000	1,716	24.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			122.00000	131	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			2,073.00000	1,991	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			40.00000	42	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			4,291.00000	4,203	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			2,405.00000	2,495	22.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			6.00000	6	22.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			1,440.00000	1,525	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			41.00000	36	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			52.00000	56	29.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,654.00000	3,566	29.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			22.00000	24	33.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			5,624.00000	5,534	33.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			1,626.00000	1,712	18.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.00	Put		27.00000	23	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		794.00000	862	18.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		196.00000	173	18.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		37.00000	39	31.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		4,438.00000	4,350	31.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		24.00000	26	33.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		5,425.00000	5,336	33.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		49.00000	52	29.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,801.00000	3,713	29.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		31.00000	34	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,783.00000	4,694	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		21.00000	22	33.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,772.00000	5,683	33.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		2,653.00000	2,744	23.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		5.00000	4	23.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		1,673.00000	1,760	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		24.00000	20	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		47.00000	50	30.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,899.00000	3,811	30.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		20.00000	22	33.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,872.00000	5,782	33.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		2,504.00000	2,594	22.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		6.00000	5	22.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		1,532.00000	1,618	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		33.00000	29	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		731.00000	795	18.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		232.00000	206	18.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		313.00000	343	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		815.00000	754	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		68.00000	73	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		3,070.00000	2,984	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		45.00000	47	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		4,046.00000	3,958	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		19.00000	20	34.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		6,021.00000	5,931	34.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		2,455.00000	2,545	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		6.00000	6	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		1,486.00000	1,571	18.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		37.00000	32	18.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		44.00000	47	30.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		4,095.00000	4,007	30.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		28.00000	30	32.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		5,079.00000	4,990	32.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		19.00000	20	34.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		6,070.00000	5,981	34.20	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	10.70	Call		65.00000	70	28.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		3,167.00000	3,081	28.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		43.00000	46	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		4,144.00000	4,056	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		27.00000	29	32.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		5,129.00000	5,040	32.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		18.00000	20	34.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		6,120.00000	6,031	34.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		47.00000	49	30.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,948.00000	3,860	30.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		20.00000	21	33.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,921.00000	5,832	33.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		2,703.00000	2,793	23.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		4.00000	4	23.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		1,720.00000	1,807	18.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		22.00000	18	18.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		862.00000	932	18.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		163.00000	143	18.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		76.00000	81	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,877.00000	2,792	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		48.00000	51	30.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,850.00000	3,762	30.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		2,753.00000	2,843	24.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		4.00000	4	24.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		1,768.00000	1,855	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		19.00000	16	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		897.00000	969	17.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		149.00000	130	17.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		2,802.00000	2,893	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		4.00000	4	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		1,816.00000	1,903	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		17.00000	14	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		933.00000	1,006	17.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		135.00000	117	17.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		50.00000	53	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,752.00000	3,664	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		32.00000	34	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		4,734.00000	4,645	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		21.00000	23	33.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		5,723.00000	5,634	33.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		2,952.00000	3,042	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		3.00000	3	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		1,961.00000	2,050	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		12.00000	10	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,047.00000	1,125	17.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.65	Put		98.00000	86	17.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		53.00000	57	29.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		3,605.00000	3,518	29.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		23.00000	24	33.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		5,574.00000	5,485	33.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,001.00000	3,092	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		3.00000	3	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,009.00000	2,099	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		11.00000	10	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,086.00000	1,168	17.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		88.00000	79	17.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		55.00000	58	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		3,556.00000	3,469	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		35.00000	38	31.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		4,537.00000	4,448	31.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		23.00000	25	33.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		5,525.00000	5,435	33.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,051.00000	3,142	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		3.00000	2	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,059.00000	2,148	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		10.00000	9	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,129.00000	1,211	18.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		80.00000	72	18.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		490.00000	541	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		441.00000	401	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		56.00000	59	29.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		3,507.00000	3,420	29.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		36.00000	39	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		4,487.00000	4,399	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		24.00000	25	33.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		5,475.00000	5,386	33.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,101.00000	3,191	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		2.00000	2	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,108.00000	2,198	20.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		9.00000	9	20.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		513.00000	565	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		415.00000	376	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		2,902.00000	2,992	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		1,912.00000	2,000	19.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		14.00000	11	19.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,008.00000	1,084	17.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		110.00000	94	17.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		12.00000	12	34.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,913.00000	6,823	34.66	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	11.55	Call			46.00000	48	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,997.00000	3,909	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			11.00000	12	34.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,963.00000	6,873	34.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			11.00000	12	34.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			7,012.00000	6,923	34.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,300.00000	3,391	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	2	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,306.00000	2,396	21.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			7.00000	7	21.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,349.00000	1,433	18.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			50.00000	44	18.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			614.00000	673	18.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			316.00000	283	18.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			26.00000	28	32.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			5,227.00000	5,139	32.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			13.00000	14	34.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,714.00000	6,625	34.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,350.00000	3,441	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			2.00000	1	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,394.00000	1,479	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			45.00000	40	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			642.00000	702	18.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			293.00000	263	18.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			4.00000	4	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,656.00000	8,565	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,250.00000	3,341	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,256.00000	2,346	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			8.00000	7	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,304.00000	1,388	18.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			55.00000	49	18.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			13.00000	14	34.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,764.00000	6,674	34.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			4.00000	4	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,755.00000	8,665	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,151.00000	3,241	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			2.00000	2	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,157.00000	2,247	20.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			9.00000	8	20.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,215.00000	1,298	18.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			67.00000	59	18.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			537.00000	591	18.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			388.00000	351	18.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			12.00000	13	34.64	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	14.45	Put		6,863.00000	6,774	34.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		4.00000	4	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		8,855.00000	8,765	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		3.00000	4	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,955.00000	8,864	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		3.00000	4	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,905.00000	8,815	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		65.00000	70	28.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		3,167.00000	3,081	28.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		27.00000	29	32.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		5,129.00000	5,040	32.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		10.00000	11	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		7,112.00000	7,022	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		3.00000	3	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		9,104.00000	9,014	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		10.00000	11	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		7,112.00000	7,022	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		2,852.00000	2,943	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		3.00000	3	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		1,864.00000	1,952	19.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		15.00000	13	19.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		64.00000	68	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		3,215.00000	3,129	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		10.00000	11	34.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		7,161.00000	7,072	34.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		3.00000	3	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		9,154.00000	9,064	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		62.00000	67	28.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		3,264.00000	3,177	28.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		10.00000	10	34.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		7,211.00000	7,121	34.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		3.00000	3	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		9,204.00000	9,114	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		3.00000	4	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		9,005.00000	8,914	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		4.00000	4	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,705.00000	8,615	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		3,400.00000	3,491	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		1.00000	1	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		14.00000	15	34.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		6,615.00000	6,526	34.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		4.00000	5	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		8,606.00000	8,515	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		3,450.00000	3,540	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		1.00000	1	27.89	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	14.15	Call			14.00000	15	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,565.00000	6,476	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			4.00000	5	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			8,556.00000	8,466	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call			3,550.00000	3,640	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put			1.00000	1	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call			2,554.00000	2,644	22.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put			5.00000	5	22.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call			1,579.00000	1,665	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put			30.00000	26	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call			762.00000	828	18.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put			213.00000	189	18.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call			15.00000	16	34.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put			6,466.00000	6,377	34.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call			5.00000	5	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			8,456.00000	8,366	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			3,600.00000	3,690	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put			1.00000	1	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call			5.00000	5	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put			8,406.00000	8,316	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Call			3,699.00000	3,790	29.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	29.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			16.00000	18	34.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			6,318.00000	6,228	34.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			5.00000	6	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			8,307.00000	8,216	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			3,749.00000	3,840	29.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Put			1.00000	1	29.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			17.00000	18	34.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			6,268.00000	6,179	34.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			5.00000	6	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			8,257.00000	8,167	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			3,650.00000	3,740	28.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			1.00000	1	28.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,653.00000	2,744	23.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			5.00000	4	23.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,673.00000	1,760	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			24.00000	20	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			828.00000	896	18.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			179.00000	157	18.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			38.00000	40	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			4,389.00000	4,301	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			16.00000	17	34.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			6,367.00000	6,278	34.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			5.00000	5	35.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.95	Put		8,356.00000	8,266	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call		3,799.00000	3,890	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put		1.00000	1	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		2,802.00000	2,893	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		4.00000	4	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		1,816.00000	1,903	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		17.00000	14	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		933.00000	1,006	17.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		135.00000	117	17.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call		41.00000	43	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put		4,242.00000	4,154	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call		17.00000	19	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put		6,219.00000	6,129	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call		6.00000	6	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put		8,207.00000	8,117	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call		42.00000	45	30.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put		4,193.00000	4,105	30.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call		18.00000	19	34.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put		6,169.00000	6,080	34.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call		3,899.00000	3,990	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Put		1.00000	1	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		2,902.00000	2,992	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		1,912.00000	2,000	19.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		14.00000	11	19.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,008.00000	1,084	17.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		110.00000	94	17.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Call		6.00000	6	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		8,107.00000	8,017	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Call		3,949.00000	4,040	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Put		1.00000	0	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Call		6.00000	7	35.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Put		8,058.00000	7,967	35.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Call		3,999.00000	4,090	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Put		0.00000	0	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Call		6.00000	7	35.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Put		8,008.00000	7,918	35.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			7.81650	7.72500		19.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Call		0.00000	623	19.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Put		0.00000	507	19.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		517.00000	561	19.41	112,200,000.00	200	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		642.00000	594	19.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Call		553.00000	601	19.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Put		578.00000	535	19.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		534.00000	580	19.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	7.80	Put			609.00000	563	19.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call			484.00000	525	19.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put			709.00000	659	19.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call			500.00000	543	19.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put			675.00000	626	19.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call			453.00000	492	19.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put			778.00000	726	19.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call			425.00000	462	20.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put			850.00000	795	20.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call			517.00000	561	19.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put			642.00000	594	19.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call			364.00000	395	20.96	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put			1,039.00000	979	20.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call			439.00000	477	20.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put			814.00000	760	20.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call			387.00000	420	20.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put			962.00000	904	20.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call			399.00000	433	20.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put			924.00000	867	20.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call			3,329.00000	3,420	24.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put			4.00000	3	24.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call			2,340.00000	2,431	20.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put			15.00000	14	20.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call			1,406.00000	1,492	18.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put			81.00000	76	18.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call			712.00000	771	18.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put			387.00000	355	18.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call			133.00000	143	26.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put			2,808.00000	2,726	26.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call			64.00000	69	30.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put			4,739.00000	4,652	30.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call			34.00000	38	33.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put			6,709.00000	6,621	33.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call			17.00000	20	35.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put			8,692.00000	8,603	35.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call			3,478.00000	3,569	25.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put			3.00000	2	25.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call			2,488.00000	2,578	21.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put			13.00000	11	21.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call			1,537.00000	1,625	18.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put			62.00000	59	18.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call			793.00000	856	18.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put			318.00000	290	18.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call			142.00000	153	25.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put			2,667.00000	2,586	25.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	12.25	Call		67.00000	72	30.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put		4,592.00000	4,506	30.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call		36.00000	39	33.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put		6,561.00000	6,473	33.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call		18.00000	21	35.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put		8,543.00000	8,455	35.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call		3,429.00000	3,519	24.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put		4.00000	3	24.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call		2,439.00000	2,529	20.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put		14.00000	12	20.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call		1,493.00000	1,580	18.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put		68.00000	64	18.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call		765.00000	827	18.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put		340.00000	311	18.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call		138.00000	149	26.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put		2,713.00000	2,633	26.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		66.00000	71	30.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,641.00000	4,554	30.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		35.00000	39	33.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,610.00000	6,522	33.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		18.00000	21	35.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,593.00000	8,504	35.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call		3,578.00000	3,669	25.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put		3.00000	2	25.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call		2,586.00000	2,676	21.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put		11.00000	10	21.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		1,627.00000	1,716	18.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		52.00000	49	18.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		851.00000	917	18.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		276.00000	251	18.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		148.00000	160	25.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		2,573.00000	2,493	25.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call		70.00000	75	30.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put		4,495.00000	4,408	30.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call		37.00000	41	33.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put		6,462.00000	6,374	33.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call		19.00000	22	35.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put		8,444.00000	8,356	35.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call		3,628.00000	3,718	25.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put		3.00000	2	25.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call		2,636.00000	2,726	21.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put		11.00000	9	21.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call		1,672.00000	1,762	18.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put		47.00000	45	18.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call		882.00000	949	18.11	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 13/09/2010 Currency Future	7.10	Put		257.00000	232	18.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call		151.00000	163	25.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put		2,526.00000	2,447	25.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call		71.00000	76	30.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put		4,446.00000	4,360	30.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call		38.00000	41	33.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put		6,413.00000	6,325	33.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call		20.00000	23	35.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put		8,395.00000	8,306	35.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call		3,677.00000	3,768	26.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put		2.00000	2	26.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call		2,685.00000	2,775	21.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put		10.00000	8	21.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call		1,718.00000	1,808	18.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put		43.00000	41	18.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call		913.00000	981	18.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put		238.00000	215	18.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call		155.00000	167	25.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put		2,480.00000	2,401	25.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call		72.00000	78	29.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put		4,397.00000	4,311	29.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call		38.00000	42	33.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put		6,363.00000	6,275	33.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call		20.00000	23	35.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put		8,345.00000	8,257	35.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call		3,777.00000	3,868	26.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put		2.00000	1	26.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call		2,784.00000	2,874	22.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put		9.00000	7	22.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call		1,811.00000	1,901	18.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put		36.00000	34	18.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call		978.00000	1,049	17.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Put		203.00000	182	17.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call		163.00000	175	25.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put		2,388.00000	2,309	25.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call		75.00000	80	29.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put		4,300.00000	4,214	29.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call		40.00000	43	33.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put		6,265.00000	6,177	33.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call		21.00000	24	35.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put		8,246.00000	8,158	35.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call		3,827.00000	3,918	26.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put		2.00000	1	26.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call		2,834.00000	2,923	22.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put		9.00000	7	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 13/09/2010 Currency Future	5.90	Call			1,857.00000	1,948	18.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			32.00000	31	18.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,012.00000	1,084	17.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			187.00000	167	17.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			166.00000	180	25.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			2,341.00000	2,263	25.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			76.00000	82	29.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			4,251.00000	4,166	29.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			40.00000	44	33.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			6,215.00000	6,127	33.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			22.00000	25	35.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			8,197.00000	8,108	35.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			3,927.00000	4,018	27.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			2.00000	1	27.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			2,933.00000	3,022	22.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put			8.00000	6	22.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call			1,951.00000	2,042	19.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put			26.00000	26	19.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call			1,082.00000	1,156	17.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put			157.00000	140	17.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call			175.00000	189	24.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put			2,250.00000	2,172	24.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call			79.00000	85	29.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put			4,154.00000	4,069	29.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call			42.00000	45	32.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put			6,117.00000	6,029	32.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call			23.00000	26	35.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put			8,098.00000	8,010	35.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call			3,877.00000	3,968	26.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put			2.00000	1	26.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call			2,883.00000	2,973	22.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put			8.00000	6	22.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Call			1,904.00000	1,995	18.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put			29.00000	28	18.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call			1,046.00000	1,119	17.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put			171.00000	153	17.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call			171.00000	184	25.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put			2,296.00000	2,218	25.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call			78.00000	84	29.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put			4,203.00000	4,117	29.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call			41.00000	44	33.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put			6,166.00000	6,078	33.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call			22.00000	25	35.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put			8,147.00000	8,059	35.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Call			3,976.00000	4,067	27.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	3.75	Put		1.00000	1	27.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Call		2,982.00000	3,072	22.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Put		7.00000	5	22.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Call		1,999.00000	2,090	19.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Put		24.00000	24	19.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Call		1,118.00000	1,196	17.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Put		143.00000	130	17.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Call		179.00000	193	24.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Put		2,204.00000	2,127	24.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Call		81.00000	87	29.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Put		4,106.00000	4,020	29.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Call		42.00000	46	32.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Put		6,067.00000	5,979	32.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Call		23.00000	26	35.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Put		8,048.00000	7,960	35.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Call		0.00000	4,117	27.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Put		0.00000	1	27.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Call		0.00000	3,121	23.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Put		0.00000	5	23.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Call		0.00000	2,139	19.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Put		0.00000	22	19.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Call		0.00000	1,237	17.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Put		0.00000	121	17.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Call		0.00000	197	24.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Put		0.00000	2,081	24.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Call		0.00000	88	29.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Put		0.00000	3,971	29.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Call		0.00000	46	32.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Put		0.00000	5,930	32.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Call		0.00000	27	35.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Put		0.00000	7,910	35.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			7.93480	7.84300		19.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Call		644.00000	694	19.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Put		651.00000	609	19.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call		608.00000	653	19.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put		715.00000	669	19.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Call		626.00000	673	19.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Put		683.00000	638	19.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		574.00000	617	19.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		781.00000	733	19.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		591.00000	635	19.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		748.00000	700	19.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		528.00000	568	20.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		885.00000	833	20.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		514.00000	553	20.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	8.25	Put			921.00000	868	20.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call			500.00000	538	20.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put			957.00000	903	20.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call			558.00000	600	19.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put			815.00000	766	19.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call			437.00000	470	20.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put			1,144.00000	1,086	20.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call			426.00000	458	21.02	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put			1,183.00000	1,124	21.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call			543.00000	584	19.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put			850.00000	799	19.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call			474.00000	509	20.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put			1,031.00000	975	20.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call			449.00000	483	20.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put			1,106.00000	1,048	20.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call			461.00000	496	20.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put			1,068.00000	1,011	20.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call			3,350.00000	3,440	22.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put			7.00000	5	22.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call			2,369.00000	2,457	19.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put			26.00000	22	19.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call			1,460.00000	1,544	17.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put			117.00000	109	17.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call			799.00000	856	18.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put			456.00000	421	18.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call			186.00000	199	25.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put			2,843.00000	2,764	25.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call			98.00000	104	29.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put			4,755.00000	4,669	29.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call			58.00000	62	32.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put			6,715.00000	6,627	32.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call			32.00000	36	34.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put			8,689.00000	8,601	34.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call			3,449.00000	3,539	23.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put			6.00000	4	23.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call			2,466.00000	2,553	19.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put			23.00000	19	19.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call			1,544.00000	1,629	18.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put			101.00000	94	18.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call			849.00000	909	18.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put			406.00000	374	18.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call			193.00000	207	25.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put			2,750.00000	2,672	25.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call			101.00000	107	29.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put			4,658.00000	4,573	29.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	14.40	Call		60.00000	64	32.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put		6,617.00000	6,529	32.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call		34.00000	37	34.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put		8,591.00000	8,503	34.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call		3,400.00000	3,489	22.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put		7.00000	5	22.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call		2,417.00000	2,505	19.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put		24.00000	20	19.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call		1,502.00000	1,586	18.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put		109.00000	101	18.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call		823.00000	882	18.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put		430.00000	398	18.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call		189.00000	203	25.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put		2,796.00000	2,718	25.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call		99.00000	106	29.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put		4,706.00000	4,621	29.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call		59.00000	63	32.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put		6,666.00000	6,578	32.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call		33.00000	37	34.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put		8,640.00000	8,552	34.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call		3,598.00000	3,688	23.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put		5.00000	4	23.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call		2,612.00000	2,699	19.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put		19.00000	14	19.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call		1,673.00000	1,759	18.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put		80.00000	75	18.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call		930.00000	994	18.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put		337.00000	309	18.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call		205.00000	219	24.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put		2,612.00000	2,535	24.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call		106.00000	112	28.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put		4,513.00000	4,428	28.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call		62.00000	66	32.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put		6,469.00000	6,382	32.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call		36.00000	40	34.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put		8,443.00000	8,355	34.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call		3,648.00000	3,738	24.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put		5.00000	3	24.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call		2,660.00000	2,748	20.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put		17.00000	13	20.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call		1,717.00000	1,804	18.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put		74.00000	69	18.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call		959.00000	1,024	18.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put		316.00000	289	18.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call		209.00000	224	24.86	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 13/12/2010 Currency Future	10.20	Put		2,566.00000	2,489	24.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call		107.00000	114	28.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put		4,464.00000	4,379	28.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call		63.00000	67	31.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put		6,420.00000	6,332	31.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call		37.00000	41	34.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put		8,394.00000	8,306	34.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call		3,698.00000	3,788	24.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put		5.00000	3	24.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call		2,709.00000	2,797	20.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put		16.00000	12	20.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		1,761.00000	1,848	18.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		68.00000	64	18.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		989.00000	1,054	17.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		296.00000	270	17.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		213.00000	229	24.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,520.00000	2,444	24.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		109.00000	116	28.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,416.00000	4,331	28.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		64.00000	68	31.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		6,371.00000	6,283	31.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		37.00000	42	34.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		8,344.00000	8,257	34.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Call		3,747.00000	3,838	24.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put		4.00000	3	24.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call		2,758.00000	2,846	20.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put		15.00000	11	20.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call		1,806.00000	1,893	18.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put		63.00000	59	18.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call		1,019.00000	1,086	17.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put		276.00000	251	17.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call		218.00000	233	24.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put		2,475.00000	2,399	24.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call		111.00000	118	28.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put		4,368.00000	4,283	28.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call		65.00000	69	31.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put		6,322.00000	6,234	31.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call		38.00000	42	34.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put		8,295.00000	8,208	34.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call		3,797.00000	3,888	24.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put		4.00000	3	24.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call		2,807.00000	2,895	20.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put		14.00000	10	20.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call		1,851.00000	1,939	18.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put		58.00000	54	18.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	7.05	Call			1,050.00000	1,118	17.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put			257.00000	233	17.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call			222.00000	238	24.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put			2,429.00000	2,353	24.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call			112.00000	120	28.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put			4,319.00000	4,235	28.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call			65.00000	70	31.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put			6,272.00000	6,185	31.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call			39.00000	43	34.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put			8,246.00000	8,158	34.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Call			3,847.00000	3,937	24.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put			4.00000	3	24.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call			2,856.00000	2,944	20.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put			13.00000	9	20.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call			1,896.00000	1,984	18.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put			53.00000	49	18.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call			1,082.00000	1,151	17.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put			239.00000	216	17.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call			227.00000	243	24.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put			2,384.00000	2,309	24.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call			114.00000	122	28.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put			4,271.00000	4,187	28.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call			66.00000	71	31.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Put			6,223.00000	6,136	31.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call			40.00000	44	34.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put			8,197.00000	8,109	34.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call			3,897.00000	3,987	25.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put			4.00000	2	25.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call			2,905.00000	2,993	20.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put			12.00000	8	20.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call			1,942.00000	2,030	18.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put			49.00000	45	18.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call			1,114.00000	1,185	17.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put			221.00000	200	17.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call			232.00000	249	24.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put			2,339.00000	2,264	24.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call			116.00000	124	28.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put			4,223.00000	4,139	28.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call			67.00000	72	31.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put			6,174.00000	6,087	31.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call			41.00000	45	34.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put			8,148.00000	8,060	34.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Call			3,549.00000	3,639	23.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Put			6.00000	4	23.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Call			2,563.00000	2,650	19.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	5.30	Put		20.00000	16	19.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Call		1,630.00000	1,716	18.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Put		87.00000	81	18.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Call		903.00000	965	18.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Put		360.00000	330	18.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Call		201.00000	215	25.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Put		2,658.00000	2,580	25.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Call		104.00000	111	28.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Put		4,561.00000	4,476	28.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Call		61.00000	66	32.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Put		6,518.00000	6,431	32.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Call		35.00000	39	34.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Put		8,492.00000	8,404	34.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Call		3,946.00000	4,037	25.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Put		3.00000	2	25.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Call		2,954.00000	3,042	20.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Put		11.00000	8	20.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Call		1,987.00000	2,077	18.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Put		44.00000	42	18.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Call		1,147.00000	1,222	17.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Put		204.00000	188	17.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Call		237.00000	254	24.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Put		2,294.00000	2,219	24.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Call		118.00000	125	28.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Put		4,175.00000	4,091	28.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Call		68.00000	73	31.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Put		6,125.00000	6,038	31.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Call		42.00000	46	34.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Put		8,099.00000	8,011	34.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Call		3,996.00000	4,087	25.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Put		3.00000	2	25.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Call		3,003.00000	3,092	21.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Put		10.00000	7	21.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Call		2,034.00000	2,124	18.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Put		41.00000	39	18.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Call		1,182.00000	1,261	17.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Put		189.00000	176	17.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Call		242.00000	259	24.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Put		2,249.00000	2,174	24.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Call		120.00000	127	28.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Put		4,127.00000	4,042	28.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Call		69.00000	74	31.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Put		6,076.00000	5,989	31.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Call		42.00000	46	34.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Put		8,049.00000	7,961	34.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future			12.14460	11.94060		16.75	4,372,056.00	360	38,212.00
£ / R On 14/12/2009 Currency Future	11.95	Call		309.00000	434	16.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		319.00000	240	16.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		422.00000	564	17.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		232.00000	169	17.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		392.00000	530	17.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		252.00000	185	17.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		486.00000	635	17.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		196.00000	140	17.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		336.00000	465	17.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		295.00000	220	17.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		289.00000	405	16.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		349.00000	260	16.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		207.00000	284	17.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		516.00000	390	17.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		193.00000	267	17.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		553.00000	422	17.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		158.00000	219	17.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		668.00000	525	17.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		169.00000	234	17.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		629.00000	490	17.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		181.00000	250	17.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		590.00000	455	17.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		130.00000	181	18.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		789.00000	636	18.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		122.00000	169	18.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		831.00000	675	18.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		94.00000	131	19.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		1,003.00000	836	19.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		114.00000	159	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		873.00000	714	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		107.00000	149	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		916.00000	754	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		88.00000	123	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		1,048.00000	878	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		78.00000	108	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		1,137.00000	964	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		83.00000	115	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		1,092.00000	921	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		73.00000	102	19.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		1,183.00000	1,007	19.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		65.00000	90	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		1,274.00000	1,095	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		54.00000	75	20.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.30	Put			1,414.00000	1,230	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			41.00000	56	21.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,650.00000	1,461	21.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			39.00000	53	21.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,698.00000	1,508	21.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			37.00000	50	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,746.00000	1,555	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			39.00000	53	21.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,698.00000	1,508	21.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			35.00000	47	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,794.00000	1,603	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			33.00000	45	22.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,843.00000	1,650	22.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			28.00000	38	22.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,988.00000	1,794	22.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			30.00000	40	22.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,939.00000	1,746	22.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			49.00000	67	21.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,508.00000	1,322	21.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			61.00000	85	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,321.00000	1,140	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			46.00000	63	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,555.00000	1,368	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			37.00000	50	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,746.00000	1,555	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			32.00000	42	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,891.00000	1,698	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			30.00000	40	22.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,939.00000	1,746	22.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			33.00000	45	22.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,843.00000	1,650	22.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			43.00000	59	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,603.00000	1,415	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			49.00000	67	21.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,508.00000	1,322	21.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			51.00000	71	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,461.00000	1,276	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			61.00000	85	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,321.00000	1,140	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			65.00000	90	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			1,274.00000	1,095	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			69.00000	96	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			1,228.00000	1,051	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			35.00000	47	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,794.00000	1,603	22.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.45	Call			46.00000	63	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,555.00000	1,368	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			69.00000	96	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			1,228.00000	1,051	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			39.00000	53	21.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,698.00000	1,508	21.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			20.00000	26	24.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			2,379.00000	2,181	24.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			26.00000	34	23.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			2,085.00000	1,890	23.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			25.00000	33	23.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			2,134.00000	1,938	23.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			25.00000	33	23.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			2,134.00000	1,938	23.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			24.00000	31	23.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			2,183.00000	1,986	23.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			21.00000	27	24.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			2,330.00000	2,132	24.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			17.00000	23	25.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			2,527.00000	2,328	25.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			19.00000	25	24.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,428.00000	2,230	24.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			18.00000	24	24.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,478.00000	2,279	24.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			17.00000	22	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			2,576.00000	2,377	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			12.00000	16	26.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,972.00000	2,771	26.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			13.00000	16	26.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,922.00000	2,722	26.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			15.00000	20	25.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,675.00000	2,475	25.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			14.00000	18	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,774.00000	2,574	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			13.00000	17	26.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,873.00000	2,673	26.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			12.00000	15	27.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			3,071.00000	2,870	27.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			11.00000	14	27.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			3,170.00000	2,969	27.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			10.00000	13	27.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			3,269.00000	3,068	27.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			8.00000	10	29.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			3,667.00000	3,466	29.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			24.00000	31	23.66	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	14.10	Put			2,183.00000	1,986	23.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			22.00000	28	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			2,281.00000	2,084	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			28.00000	38	22.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,988.00000	1,794	22.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			15.00000	20	25.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,675.00000	2,475	25.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			22.00000	30	23.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			2,232.00000	2,035	23.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			16.00000	21	25.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,625.00000	2,426	25.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			15.00000	19	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,724.00000	2,525	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			14.00000	18	26.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,823.00000	2,623	26.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			10.00000	13	27.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			3,220.00000	3,019	27.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			30.00000	40	22.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,939.00000	1,746	22.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			27.00000	36	23.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			2,036.00000	1,842	23.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			22.00000	30	23.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			2,232.00000	2,035	23.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			16.00000	21	25.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,625.00000	2,426	25.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			12.00000	15	26.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			3,021.00000	2,821	26.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			15.00000	19	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,724.00000	2,525	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			11.00000	14	27.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			3,121.00000	2,920	27.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			18.00000	24	24.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,478.00000	2,279	24.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			12.00000	16	26.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,972.00000	2,771	26.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			19.00000	25	24.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,428.00000	2,230	24.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			3,642.00000	3,846	35.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			2.00000	2	35.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			2,154.00000	2,355	27.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			13.00000	11	27.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			742.00000	912	17.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			102.00000	68	17.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			100.00000	140	19.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			960.00000	795	19.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.80	Call			7.00000	9	30.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			3,867.00000	3,664	30.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			2.00000	3	34.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			5,362.00000	5,159	34.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			1.00000	1	38.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			6,861.00000	6,657	38.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			1.00000	1	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			8,360.00000	8,156	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			4,091.00000	4,295	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			1.00000	1	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			2,597.00000	2,800	29.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			7.00000	6	29.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			1,133.00000	1,329	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			43.00000	35	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			9.00000	12	28.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			3,419.00000	3,217	28.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			3.00000	4	33.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			4,913.00000	4,710	33.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			1.00000	2	36.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			6,411.00000	6,207	36.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			1.00000	1	41.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			7,910.00000	7,706	41.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			4,341.00000	4,545	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			2,845.00000	3,049	30.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			5.00000	4	30.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			1,373.00000	1,572	22.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			32.00000	27	22.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			253.00000	349	16.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			412.00000	305	16.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			4.00000	5	32.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			4,663.00000	4,461	32.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			1.00000	2	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			6,161.00000	5,957	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	1	40.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			7,660.00000	7,457	40.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			88.00000	123	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			1,048.00000	878	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			58.00000	80	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			1,367.00000	1,185	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			26.00000	34	23.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			2,085.00000	1,890	23.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			51.00000	71	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,461.00000	1,276	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			24.00000	31	23.66	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	14.10	Put			2,183.00000	1,986	23.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			27.00000	36	23.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			2,036.00000	1,842	23.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			43.00000	59	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,603.00000	1,415	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			1,860.00000	2,061	25.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			19.00000	17	25.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			908.00000	1,090	18.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			67.00000	45	18.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			3.00000	4	33.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			5,162.00000	4,959	33.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			1.00000	1	38.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			7,160.00000	6,957	38.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			0.00000	0	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			9,160.00000	8,956	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			2,746.00000	2,949	29.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			6.00000	4	29.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			1,762.00000	1,963	25.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			21.00000	19	25.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			824.00000	999	17.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			83.00000	54	17.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			221.00000	303	16.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			481.00000	359	16.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			3.00000	3	33.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			5,262.00000	5,059	33.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	1	39.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			7,260.00000	7,057	39.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			0.00000	0	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			9,260.00000	9,056	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			1,615.00000	1,816	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			25.00000	21	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			703.00000	870	17.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			112.00000	76	17.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			2.00000	3	34.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			5,412.00000	5,208	34.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			1.00000	1	39.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			7,410.00000	7,207	39.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			0.00000	0	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			9,410.00000	9,206	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			2,647.00000	2,850	29.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			6.00000	5	29.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			1,664.00000	1,865	24.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			23.00000	21	24.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			9.00000	12	28.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			3,369.00000	3,168	28.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	1	39.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			7,360.00000	7,157	39.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			0.00000	0	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			9,360.00000	9,156	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			2,449.00000	2,652	28.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			9.00000	7	28.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			1,469.00000	1,669	22.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			29.00000	25	22.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			590.00000	749	17.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			149.00000	104	17.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call			148.00000	206	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put			708.00000	561	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			8.00000	11	29.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			3,568.00000	3,366	29.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			2.00000	3	34.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			5,561.00000	5,358	34.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	1	40.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			7,560.00000	7,357	40.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			0.00000	0	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			9,560.00000	9,356	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			2,301.00000	2,503	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			11.00000	9	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			1,325.00000	1,523	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			34.00000	28	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			8.00000	10	29.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			3,717.00000	3,515	29.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			2.00000	3	34.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			5,711.00000	5,508	34.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	1	40.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			7,710.00000	7,507	40.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			0.00000	0	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			9,710.00000	9,506	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			2,252.00000	2,454	27.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			11.00000	9	27.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			1,277.00000	1,474	21.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			36.00000	30	21.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			454.00000	599	17.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			213.00000	154	17.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			8.00000	10	29.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,767.00000	3,565	29.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			2.00000	2	35.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			5,761.00000	5,558	35.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			1.00000	1	40.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			7,760.00000	7,556	40.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			0.00000	0	41.89	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	21.70	Put		9,760.00000	9,556	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call		2,203.00000	2,405	27.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put		12.00000	10	27.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call		1,229.00000	1,426	20.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put		38.00000	31	20.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call		7.00000	9	30.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put		3,817.00000	3,615	30.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call		2.00000	2	35.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put		5,811.00000	5,608	35.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call		1.00000	1	40.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put		7,810.00000	7,606	40.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call		0.00000	0	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put		9,810.00000	9,606	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call		2,105.00000	2,306	26.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put		14.00000	12	26.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call		363.00000	497	17.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put		273.00000	202	17.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call		7.00000	9	30.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put		3,916.00000	3,714	30.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call		2.00000	2	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put		5,911.00000	5,708	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call		0.00000	0	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put		9,910.00000	9,706	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call		1,181.00000	1,378	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put		40.00000	33	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call		2.00000	2	35.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put		5,861.00000	5,658	35.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call		1.00000	1	40.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put		7,860.00000	7,656	40.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call		0.00000	0	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put		9,860.00000	9,656	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call		2,400.00000	2,602	28.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put		9.00000	8	28.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call		1,421.00000	1,620	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put		30.00000	26	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		554.00000	710	17.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		164.00000	115	17.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		139.00000	193	18.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		748.00000	598	18.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		8.00000	10	29.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put		3,618.00000	3,416	29.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		2.00000	3	34.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		5,611.00000	5,408	34.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call		1.00000	1	40.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put		7,610.00000	7,407	40.16	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 14/12/2009 Currency Future	21.55	Call			0.00000	0	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			9,610.00000	9,406	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			2,499.00000	2,701	28.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			8.00000	6	28.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			1,518.00000	1,718	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			27.00000	23	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			627.00000	788	17.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			136.00000	94	17.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			9.00000	11	28.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			3,518.00000	3,316	28.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			2.00000	3	34.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			5,512.00000	5,308	34.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			1.00000	1	39.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			7,510.00000	7,307	39.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			0.00000	0	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			9,510.00000	9,306	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			2,895.00000	3,098	30.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			4.00000	4	30.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			1,909.00000	2,110	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			18.00000	16	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			951.00000	1,137	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			60.00000	43	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			270.00000	377	16.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			380.00000	282	16.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			11.00000	14	27.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			3,121.00000	2,920	27.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			3.00000	4	33.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			5,112.00000	4,909	33.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			1.00000	1	38.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			7,111.00000	6,907	38.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			0.00000	0	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			9,110.00000	8,906	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			2,945.00000	3,148	30.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			4.00000	3	30.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			1,958.00000	2,159	26.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			17.00000	14	26.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			995.00000	1,185	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			54.00000	41	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			3.00000	4	33.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			5,062.00000	4,859	33.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			1.00000	1	38.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			7,061.00000	6,857	38.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			0.00000	0	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			9,060.00000	8,856	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			2,796.00000	2,999	30.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.15	Put		5.00000	4	30.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call		1,811.00000	2,013	25.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put		20.00000	18	25.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call		865.00000	1,043	17.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put		75.00000	48	17.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		237.00000	324	16.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		446.00000	329	16.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		10.00000	13	27.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		3,220.00000	3,019	27.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call		3.00000	4	33.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put		5,212.00000	5,009	33.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call		1.00000	1	39.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put		7,210.00000	7,007	39.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call		0.00000	0	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put		9,210.00000	9,006	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call		2,697.00000	2,899	29.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put		6.00000	5	29.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call		1,713.00000	1,914	24.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put		22.00000	20	24.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call		783.00000	955	17.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put		92.00000	61	17.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call		10.00000	13	28.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put		3,319.00000	3,118	28.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call		2.00000	3	34.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put		5,312.00000	5,109	34.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call		1.00000	1	39.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put		7,310.00000	7,107	39.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call		0.00000	0	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put		9,310.00000	9,106	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call		2,548.00000	2,751	28.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put		7.00000	6	28.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		1,567.00000	1,767	23.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		26.00000	22	23.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		664.00000	829	17.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		124.00000	84	17.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		9.00000	11	28.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		3,468.00000	3,267	28.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		2.00000	3	34.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		5,462.00000	5,258	34.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		1.00000	1	39.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		7,460.00000	7,257	39.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		0.00000	0	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		9,460.00000	9,256	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		2,351.00000	2,553	27.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		10.00000	8	27.98	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	11.60	Call			520.00000	672	17.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			179.00000	127	17.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			2.00000	3	34.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			5,661.00000	5,458	34.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			0.00000	0	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			9,660.00000	9,456	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			2,056.00000	2,257	26.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			15.00000	13	26.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			1,086.00000	1,281	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put			46.00000	36	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			7.00000	9	30.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,966.00000	3,764	30.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			2.00000	2	35.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			5,961.00000	5,758	35.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			1.00000	1	41.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			7,960.00000	7,756	41.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			0.00000	0	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			9,960.00000	9,756	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			2,994.00000	3,198	31.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			4.00000	3	31.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			2,007.00000	2,208	26.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			17.00000	13	26.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			1,039.00000	1,233	19.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			48.00000	38	19.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			3.00000	4	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			5,012.00000	4,809	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			1.00000	1	38.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			7,011.00000	6,807	38.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			0.00000	0	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			9,010.00000	8,806	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			3,094.00000	3,298	31.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			3.00000	3	31.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			1.00000	1	38.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,911.00000	6,707	38.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			0.00000	0	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,910.00000	8,706	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			3,044.00000	3,248	31.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			4.00000	3	31.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			3.00000	4	33.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put			4,963.00000	4,760	33.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			1.00000	1	38.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			6,961.00000	6,757	38.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			0.00000	0	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			8,960.00000	8,756	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			3,243.00000	3,447	32.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	8.70	Put			3.00000	2	32.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			4.00000	5	32.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			4,763.00000	4,560	32.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			1.00000	1	37.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			6,761.00000	6,557	37.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			0.00000	1	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			8,760.00000	8,556	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			3,293.00000	3,497	33.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			3.00000	2	33.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call			4.00000	5	32.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put			4,713.00000	4,511	32.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call			1.00000	2	37.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put			6,711.00000	6,507	37.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call			0.00000	1	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put			8,710.00000	8,506	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call			3,343.00000	3,547	33.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put			2.00000	2	33.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call			1.00000	2	37.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put			6,661.00000	6,457	37.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call			0.00000	1	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put			8,660.00000	8,456	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call			3,393.00000	3,597	33.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put			2.00000	2	33.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call			4.00000	6	32.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put			4,614.00000	4,411	32.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call			1.00000	2	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put			6,611.00000	6,407	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call			0.00000	1	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put			8,610.00000	8,406	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call			3,592.00000	3,796	34.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put			2.00000	2	34.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call			5.00000	6	32.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put			4,414.00000	4,212	32.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call			1.00000	1	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put			8,410.00000	8,206	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call			5.00000	7	31.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put			4,364.00000	4,162	31.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call			1.00000	2	36.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put			6,361.00000	6,157	36.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Call			3,542.00000	3,746	34.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put			2.00000	2	34.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call			5.00000	6	32.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put			4,464.00000	4,262	32.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call			1.00000	2	36.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put			6,461.00000	6,257	36.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	20.40	Call			1.00000	1	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put			8,460.00000	8,256	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call			3,692.00000	3,896	35.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put			1.00000	1	35.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call			5.00000	7	31.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put			4,315.00000	4,112	31.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call			1.00000	2	36.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put			6,311.00000	6,107	36.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call			1.00000	1	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put			8,310.00000	8,106	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Call			3,942.00000	4,145	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put			1.00000	1	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call			6.00000	8	31.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put			4,066.00000	3,864	31.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call			2.00000	2	35.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put			6,061.00000	5,857	35.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call			1.00000	1	41.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put			8,060.00000	7,856	41.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call			4,041.00000	4,245	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put			1.00000	1	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Call			3,493.00000	3,696	34.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Put			2.00000	2	34.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Call			4.00000	6	32.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Put			4,514.00000	4,311	32.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Call			1.00000	2	36.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Put			6,511.00000	6,307	36.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Call			1.00000	1	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Put			8,510.00000	8,306	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Call			3,742.00000	3,946	35.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Put			1.00000	1	35.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Call			5.00000	7	31.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Put			4,265.00000	4,063	31.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Call			1.00000	2	36.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Put			6,261.00000	6,057	36.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Call			1.00000	1	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Put			8,260.00000	8,056	41.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Call			3,992.00000	4,195	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Put			1.00000	1	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Call			7.00000	8	30.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Put			4,016.00000	3,814	30.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Call			2.00000	2	35.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Put			6,011.00000	5,807	35.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Call			1.00000	1	41.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Put			8,010.00000	7,806	41.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Call			4,291.00000	4,495	36.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	0	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Call		4,141.00000	4,345	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Put		1.00000	0	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Call		3,144.00000	3,347	32.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Put		3.00000	3	32.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Call		4,191.00000	4,395	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Put		1.00000	0	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Call		3,194.00000	3,397	32.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Put		3.00000	3	32.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.34900	12.14260		17.09	0.00	0	1,023.00
£ / R On 15/03/2010 Currency Future	12.15	Call		512.00000	634	16.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		520.00000	435	16.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		607.00000	741	16.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		415.00000	342	16.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call		583.00000	713	16.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put		440.00000	364	16.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		660.00000	799	16.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		367.00000	300	16.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		535.00000	659	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		492.00000	410	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		493.00000	609	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		550.00000	460	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		407.00000	501	17.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		714.00000	602	17.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		392.00000	482	17.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		749.00000	633	17.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		350.00000	432	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		857.00000	733	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		363.00000	448	17.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		820.00000	699	17.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		377.00000	465	17.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		784.00000	666	17.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		313.00000	387	18.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		970.00000	838	18.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		301.00000	374	18.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		1,009.00000	875	18.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		261.00000	324	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		1,168.00000	1,025	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		290.00000	360	18.47	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		1,048.00000	911	18.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		280.00000	348	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		1,088.00000	949	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		251.00000	313	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		1,209.00000	1,064	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		234.00000	291	19.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.20	Put		1,292.00000	1,142	19.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		243.00000	302	19.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		1,250.00000	1,103	19.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		226.00000	281	19.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		1,334.00000	1,182	19.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		211.00000	263	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		1,419.00000	1,264	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		185.00000	230	20.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		1,592.00000	1,431	20.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		162.00000	201	20.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		1,769.00000	1,602	20.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		157.00000	195	20.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,814.00000	1,646	20.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		152.00000	189	20.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,860.00000	1,690	20.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		148.00000	183	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,905.00000	1,734	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		139.00000	172	21.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		1,996.00000	1,823	21.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		127.00000	157	21.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		2,134.00000	1,958	21.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		131.00000	162	21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		2,088.00000	1,913	21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		1,207.00000	1,401	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		114.00000	102	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		3,014.00000	3,218	24.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		22.00000	19	24.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		173.00000	215	20.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		1,680.00000	1,516	20.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		204.00000	254	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		1,461.00000	1,305	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		84.00000	107	22.50	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		2,641.00000	2,458	22.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		191.00000	237	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		1,548.00000	1,388	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		135.00000	167	21.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		2,042.00000	1,868	21.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		143.00000	178	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,950.00000	1,779	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		179.00000	222	20.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		1,636.00000	1,473	20.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		197.00000	245	19.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		1,505.00000	1,346	19.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		219.00000	272	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		1,376.00000	1,223	19.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.70	Call			167.00000	208	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,725.00000	1,559	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			2,671.00000	2,875	23.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			28.00000	26	23.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			1,708.00000	1,906	18.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			66.00000	57	18.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			870.00000	1,029	16.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			227.00000	180	16.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			97.00000	125	22.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			2,454.00000	2,276	22.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			47.00000	59	23.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			3,404.00000	3,210	23.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			26.00000	30	24.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			4,383.00000	4,181	24.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			18.00000	21	27.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			5,375.00000	5,172	27.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			2,573.00000	2,777	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			30.00000	28	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			1,615.00000	1,812	18.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			73.00000	63	18.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			805.00000	960	16.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			263.00000	211	16.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			90.00000	115	22.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			2,547.00000	2,366	22.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			43.00000	55	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			3,501.00000	3,306	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			25.00000	29	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			4,482.00000	4,280	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			17.00000	21	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			5,475.00000	5,272	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			2,476.00000	2,679	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			33.00000	30	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			1,523.00000	1,719	18.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			80.00000	70	18.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			745.00000	893	16.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			302.00000	244	16.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			337.00000	417	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			894.00000	768	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			41.00000	51	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			3,598.00000	3,402	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			24.00000	28	25.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			4,581.00000	4,379	25.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			17.00000	20	27.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			5,574.00000	5,371	27.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			2,378.00000	2,581	21.90	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	9.80	Put		36.00000	32	21.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		1,431.00000	1,627	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		89.00000	78	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		687.00000	830	16.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		345.00000	281	16.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		77.00000	99	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		2,735.00000	2,550	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		38.00000	47	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		3,695.00000	3,498	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		23.00000	27	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		4,680.00000	4,478	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		16.00000	19	27.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		5,674.00000	5,470	27.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		2,233.00000	2,435	21.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		40.00000	36	21.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		1,296.00000	1,491	17.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		103.00000	92	17.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		69.00000	89	22.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		2,877.00000	2,690	22.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		34.00000	43	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		3,842.00000	3,644	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		22.00000	25	25.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		4,829.00000	4,626	25.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		16.00000	19	28.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		5,823.00000	5,620	28.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		2,330.00000	2,532	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		37.00000	33	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		1,386.00000	1,582	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		93.00000	83	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		75.00000	96	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		2,782.00000	2,597	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		37.00000	46	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		3,744.00000	3,547	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		22.00000	26	25.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		4,730.00000	4,527	25.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		16.00000	19	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		5,723.00000	5,520	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		2,622.00000	2,826	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		29.00000	27	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		1,662.00000	1,859	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		69.00000	60	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		837.00000	994	16.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		244.00000	195	16.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		93.00000	120	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		2,501.00000	2,321	22.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.55	Call			45.00000	57	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			3,452.00000	3,258	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			25.00000	30	24.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			4,433.00000	4,231	24.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			18.00000	21	27.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			5,425.00000	5,222	27.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			2,427.00000	2,630	22.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			34.00000	31	22.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			1,477.00000	1,673	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			84.00000	74	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			716.00000	861	16.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			323.00000	262	16.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			324.00000	402	18.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			932.00000	803	18.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			80.00000	103	22.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			2,688.00000	2,504	22.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			39.00000	49	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			3,647.00000	3,450	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			23.00000	27	25.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			4,631.00000	4,428	25.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			17.00000	20	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			5,624.00000	5,421	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			2,524.00000	2,728	22.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			32.00000	29	22.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			1,569.00000	1,766	18.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			76.00000	67	18.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			775.00000	926	16.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			282.00000	227	16.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			87.00000	111	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			2,594.00000	2,412	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			42.00000	53	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			3,549.00000	3,354	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			24.00000	28	25.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			4,532.00000	4,329	25.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			17.00000	20	27.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			5,524.00000	5,321	27.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			2,281.00000	2,484	21.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			38.00000	35	21.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			1,341.00000	1,536	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			98.00000	87	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			633.00000	770	16.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			391.00000	321	16.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			72.00000	92	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			2,829.00000	2,643	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			35.00000	44	23.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.90	Put			3,793.00000	3,595	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			22.00000	26	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			4,779.00000	4,577	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			16.00000	19	28.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			5,773.00000	5,570	28.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			167.00000	208	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,725.00000	1,559	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			2,867.00000	3,071	24.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			24.00000	22	24.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			1,897.00000	2,096	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			54.00000	47	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,007.00000	1,182	16.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			165.00000	133	16.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			456.00000	561	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			614.00000	512	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			113.00000	144	21.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			2,270.00000	2,095	21.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			54.00000	68	23.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			3,211.00000	3,019	23.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			28.00000	33	24.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			4,185.00000	3,984	24.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			19.00000	23	26.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			5,176.00000	4,974	26.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			9.00000	12	30.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			7,167.00000	6,963	30.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			3.00000	4	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			9,161.00000	8,955	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			2,720.00000	2,924	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			27.00000	25	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			1,755.00000	1,953	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			63.00000	54	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			903.00000	1,065	16.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			210.00000	166	16.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			48.00000	61	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			3,356.00000	3,162	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			18.00000	21	26.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			5,326.00000	5,122	26.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			9.00000	11	30.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			7,316.00000	7,112	30.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			3.00000	4	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			9,310.00000	9,105	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			9.00000	11	30.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			7,416.00000	7,212	30.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			3.00000	4	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			9,410.00000	9,205	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	19.60	Call			9.00000	11	31.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			7,466.00000	7,262	31.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			3.00000	3	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			9,460.00000	9,254	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			8.00000	10	31.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			7,616.00000	7,411	31.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			2.00000	3	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			9,610.00000	9,404	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			8.00000	10	31.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			7,715.00000	7,511	31.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			2.00000	3	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			9,709.00000	9,504	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			8.00000	10	31.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			7,765.00000	7,561	31.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			2.00000	3	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			9,759.00000	9,554	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			8.00000	9	31.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			7,815.00000	7,610	31.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			2.00000	3	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			9,809.00000	9,604	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			2,136.00000	2,338	20.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			43.00000	39	20.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			558.00000	686	16.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			466.00000	387	16.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			32.00000	40	24.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,939.00000	3,741	24.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			15.00000	18	28.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,923.00000	5,719	28.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			7.00000	9	31.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			7,915.00000	7,710	31.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			2.00000	3	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			9,909.00000	9,704	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			8.00000	10	31.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			7,665.00000	7,461	31.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			2.00000	3	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			9,660.00000	9,454	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			8.00000	10	31.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			7,516.00000	7,311	31.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			2.00000	3	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			9,510.00000	9,304	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			2,769.00000	2,973	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			26.00000	24	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			1,802.00000	2,000	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			60.00000	51	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			937.00000	1,102	16.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.40	Put		194.00000	153	16.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		423.00000	519	17.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		680.00000	570	17.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		50.00000	63	23.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		3,307.00000	3,114	23.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		18.00000	22	26.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		5,276.00000	5,073	26.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		9.00000	11	30.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		7,267.00000	7,062	30.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		3.00000	4	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		9,260.00000	9,055	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		2,916.00000	3,120	24.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		23.00000	21	24.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		1,944.00000	2,144	19.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		52.00000	45	19.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		1,044.00000	1,225	16.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		151.00000	126	16.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		474.00000	585	16.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		582.00000	486	16.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		56.00000	71	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		3,163.00000	2,972	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		19.00000	23	26.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		5,127.00000	4,924	26.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		10.00000	12	30.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		7,117.00000	6,913	30.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		3.00000	4	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		9,111.00000	8,905	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		2,965.00000	3,169	24.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		23.00000	20	24.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		1,992.00000	2,192	20.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		49.00000	43	20.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		1,081.00000	1,269	16.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		139.00000	120	16.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		58.00000	74	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		3,115.00000	2,925	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		20.00000	23	26.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		5,077.00000	4,874	26.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		10.00000	12	30.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		7,067.00000	6,863	30.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		3.00000	5	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		9,061.00000	8,856	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		2,818.00000	3,022	24.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		25.00000	23	24.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		1,849.00000	2,048	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		57.00000	49	19.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.35	Call			972.00000	1,139	16.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put			179.00000	140	16.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call			439.00000	539	17.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put			647.00000	540	17.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call			52.00000	66	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put			3,259.00000	3,067	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call			19.00000	22	26.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			5,226.00000	5,023	26.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			9.00000	12	30.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			7,217.00000	7,013	30.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			3.00000	4	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			9,210.00000	9,005	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			9.00000	11	30.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			7,366.00000	7,162	30.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			3.00000	4	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			9,360.00000	9,155	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			2,088.00000	2,289	20.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put			45.00000	40	20.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call			1,163.00000	1,357	16.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put			120.00000	108	16.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			31.00000	38	24.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put			3,988.00000	3,789	24.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call			15.00000	18	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			5,972.00000	5,769	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			7.00000	9	31.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			7,965.00000	7,760	31.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			2.00000	2	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			9,959.00000	9,753	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			2,039.00000	2,241	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			47.00000	42	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			1,119.00000	1,312	16.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			127.00000	113	16.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			30.00000	37	24.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			4,037.00000	3,838	24.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			15.00000	18	28.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			6,022.00000	5,819	28.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			7.00000	9	31.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put			8,015.00000	7,810	31.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			2.00000	2	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			10,009.00000	9,803	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			2,184.00000	2,386	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			42.00000	37	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			1,251.00000	1,446	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			109.00000	97	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			270.00000	335	18.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.00	Put		1,128.00000	986	18.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		33.00000	41	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		3,890.00000	3,692	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		15.00000	18	28.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		5,873.00000	5,669	28.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		8.00000	9	31.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		7,865.00000	7,660	31.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		2.00000	3	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		9,859.00000	9,654	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call		3,112.00000	3,316	25.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put		19.00000	17	25.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call		64.00000	82	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put		2,972.00000	2,783	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call		21.00000	25	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put		4,928.00000	4,726	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call		10.00000	13	30.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put		6,918.00000	6,714	30.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call		4.00000	5	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put		8,911.00000	8,706	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call		60.00000	76	23.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put		3,067.00000	2,877	23.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call		20.00000	24	26.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put		5,027.00000	4,825	26.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call		10.00000	12	30.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put		7,017.00000	6,813	30.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call		3.00000	5	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put		9,011.00000	8,806	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call		3,063.00000	3,267	24.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put		21.00000	18	24.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call		62.00000	79	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put		3,020.00000	2,830	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call		20.00000	24	26.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put		4,978.00000	4,775	26.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call		10.00000	13	30.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put		6,968.00000	6,764	30.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call		4.00000	5	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put		8,961.00000	8,756	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call		3,210.00000	3,414	25.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put		17.00000	15	25.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call		11.00000	13	30.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put		6,818.00000	6,614	30.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call		4.00000	5	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put		8,811.00000	8,606	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call		3,308.00000	3,513	25.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put		16.00000	14	25.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	18.85	Call		11.00000	14	29.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put		6,719.00000	6,515	29.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call		4.00000	6	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put		8,712.00000	8,507	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call		3,259.00000	3,463	25.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put		17.00000	14	25.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call		11.00000	14	29.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put		6,768.00000	6,565	29.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call		4.00000	6	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put		8,762.00000	8,557	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call		3,357.00000	3,562	25.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put		15.00000	13	25.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call		11.00000	14	29.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put		6,669.00000	6,465	29.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call		5.00000	6	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put		8,662.00000	8,457	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call		3,604.00000	3,809	26.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put		11.00000	10	26.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call		13.00000	16	29.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put		6,420.00000	6,217	29.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call		5.00000	7	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put		8,413.00000	8,208	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call		3,653.00000	3,858	26.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put		11.00000	9	26.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call		13.00000	16	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put		6,370.00000	6,167	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call		6.00000	8	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put		8,363.00000	8,159	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call		3,554.00000	3,760	26.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put		12.00000	11	26.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call		12.00000	15	29.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put		6,470.00000	6,266	29.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call		5.00000	7	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put		8,463.00000	8,258	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call		3,703.00000	3,908	27.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put		10.00000	9	27.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call		101.00000	129	22.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Put		2,408.00000	2,230	22.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call		26.00000	31	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put		4,334.00000	4,132	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call		13.00000	16	29.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put		6,320.00000	6,117	29.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call		6.00000	8	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put		8,313.00000	8,109	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call		3,950.00000	4,155	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 15/03/2010 Currency Future	8.20	Put		7.00000	6	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call		122.00000	152	21.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put		2,179.00000	2,003	21.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call		29.00000	36	24.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put		4,087.00000	3,887	24.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call		15.00000	17	28.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put		6,072.00000	5,868	28.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call		7.00000	9	31.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put		8,064.00000	7,860	31.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call		4,000.00000	4,204	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put		7.00000	5	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Call		3,505.00000	3,710	26.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Put		12.00000	11	26.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Call		12.00000	15	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Put		6,519.00000	6,316	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Call		5.00000	7	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Put		8,512.00000	8,308	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Call		4,098.00000	4,303	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Put		6.00000	4	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Call		4,296.00000	4,502	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Put		4.00000	3	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Call		4,148.00000	4,353	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Put		5.00000	4	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Call		3,161.00000	3,365	25.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Put		18.00000	16	25.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Call		4,197.00000	4,402	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Put		5.00000	3	27.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.55290	12.34470		17.29	225,952.20	18	519.00
£ / R On 14/06/2010 Currency Future	12.35	Call		669.00000	792	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		675.00000	589	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		757.00000	889	16.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		563.00000	487	16.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call		734.00000	864	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put		590.00000	511	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		805.00000	942	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		511.00000	439	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		690.00000	815	16.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		646.00000	563	16.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		632.00000	747	17.15	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put		737.00000	644	17.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		564.00000	667	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		870.00000	764	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		534.00000	632	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		939.00000	829	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		505.00000	598	17.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.85	Put			1,010.00000	895	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			549.00000	649	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			904.00000	796	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			650.00000	769	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			706.00000	616	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			519.00000	615	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			975.00000	862	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			549.00000	649	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			904.00000	796	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			465.00000	552	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			1,121.00000	999	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			453.00000	538	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			1,158.00000	1,035	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			407.00000	484	18.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			1,313.00000	1,181	18.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			441.00000	524	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			1,196.00000	1,071	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			377.00000	448	19.09	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put			1,432.00000	1,296	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			234.00000	279	21.20	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put			2,290.00000	2,126	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			48.00000	60	24.67	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put			5,203.00000	5,007	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			430.00000	510	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			1,235.00000	1,107	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			397.00000	472	18.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			1,352.00000	1,219	18.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			387.00000	460	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			1,392.00000	1,257	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			368.00000	437	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			1,473.00000	1,334	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			349.00000	416	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			1,555.00000	1,413	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			317.00000	377	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,722.00000	1,574	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			281.00000	335	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,937.00000	1,782	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			275.00000	327	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,980.00000	1,824	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			263.00000	312	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			2,068.00000	1,909	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			257.00000	305	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			2,112.00000	1,952	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			241.00000	286	21.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			2,246.00000	2,083	21.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.30	Call			246.00000	292	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			2,201.00000	2,039	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			302.00000	359	20.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,807.00000	1,656	20.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			341.00000	406	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,596.00000	1,453	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			325.00000	386	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,680.00000	1,533	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			333.00000	396	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,638.00000	1,493	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			295.00000	351	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,850.00000	1,698	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			269.00000	320	20.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			2,024.00000	1,867	20.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			251.00000	299	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			2,157.00000	1,996	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			288.00000	343	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,893.00000	1,740	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			309.00000	368	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,764.00000	1,615	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			288.00000	343	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,893.00000	1,740	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			295.00000	351	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,850.00000	1,698	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			325.00000	386	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,680.00000	1,533	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			358.00000	426	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			1,514.00000	1,373	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			212.00000	255	21.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			2,467.00000	2,303	21.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			147.00000	178	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			3,152.00000	2,975	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			95.00000	116	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			4,100.00000	3,913	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			52.00000	66	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			5,057.00000	4,863	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			29.00000	36	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			6,034.00000	5,833	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			150.00000	182	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			3,106.00000	2,930	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			97.00000	118	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			4,052.00000	3,865	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			54.00000	68	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			5,009.00000	4,815	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			29.00000	37	24.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.30	Put		5,985.00000	5,784	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		3,767.00000	3,976	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		23.00000	23	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		2,303.00000	2,507	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		58.00000	54	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		1,054.00000	1,212	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		310.00000	259	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		105.00000	128	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		3,861.00000	3,675	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		45.00000	56	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		5,300.00000	5,104	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		23.00000	27	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		6,778.00000	6,574	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		15.00000	19	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		8,270.00000	8,066	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		4,208.00000	4,414	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		14.00000	11	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		2,740.00000	2,946	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		45.00000	43	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		1,373.00000	1,556	16.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		179.00000	153	16.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		128.00000	156	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		3,433.00000	3,253	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		59.00000	74	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		4,864.00000	4,671	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		26.00000	31	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		6,331.00000	6,128	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		18.00000	21	27.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		7,823.00000	7,618	27.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		4,453.00000	4,660	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		9.00000	7	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		2,984.00000	3,191	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		40.00000	38	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		1,578.00000	1,764	16.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		134.00000	111	16.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		144.00000	174	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		3,199.00000	3,021	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		68.00000	86	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		4,624.00000	4,434	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		28.00000	35	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		6,083.00000	5,882	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		19.00000	22	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		7,574.00000	7,369	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		2,887.00000	3,093	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		42.00000	40	21.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.50	Call			1,926.00000	2,120	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			81.00000	67	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			1,117.00000	1,282	15.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			273.00000	229	15.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			614.00000	725	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			770.00000	672	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			223.00000	268	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			2,378.00000	2,215	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			137.00000	167	22.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			3,292.00000	3,114	22.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			87.00000	109	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			4,242.00000	4,056	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			2,016.00000	2,216	17.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			71.00000	64	17.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			1,183.00000	1,358	15.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			238.00000	205	15.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			92.00000	113	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			4,148.00000	3,960	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			51.00000	64	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			5,106.00000	4,911	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			3,033.00000	3,239	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			39.00000	37	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			2,062.00000	2,265	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			67.00000	62	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			1,217.00000	1,397	15.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			222.00000	194	15.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			46.00000	58	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			5,251.00000	5,055	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			196.00000	237	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			2,602.00000	2,434	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			123.00000	149	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			3,528.00000	3,346	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			75.00000	95	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			4,480.00000	4,292	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			41.00000	51	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			5,446.00000	5,249	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			174.00000	210	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,829.00000	2,657	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			110.00000	134	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			3,765.00000	3,581	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			64.00000	81	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			4,720.00000	4,528	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			35.00000	44	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			5,691.00000	5,491	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			2,643.00000	2,849	19.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.75	Put		48.00000	46	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		1,706.00000	1,894	16.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		112.00000	91	16.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		965.00000	1,116	16.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		370.00000	313	16.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		154.00000	187	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		3,059.00000	2,884	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		99.00000	120	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		4,004.00000	3,818	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		55.00000	70	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		4,961.00000	4,767	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		30.00000	38	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		5,936.00000	5,735	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		2,497.00000	2,702	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		52.00000	49	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		882.00000	1,026	16.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		437.00000	373	16.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		491.00000	582	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		1,047.00000	930	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		2,448.00000	2,653	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		53.00000	50	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		1,537.00000	1,722	16.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		142.00000	119	16.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		856.00000	997	16.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		461.00000	394	16.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		478.00000	567	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		1,084.00000	964	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		140.00000	170	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		3,246.00000	3,067	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		90.00000	111	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		4,195.00000	4,008	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		49.00000	62	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		5,154.00000	4,959	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		28.00000	33	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		6,133.00000	5,931	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		2,351.00000	2,556	18.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		56.00000	53	18.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		1,454.00000	1,638	16.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		159.00000	135	16.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		134.00000	163	22.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		3,339.00000	3,160	22.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		84.00000	107	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		4,290.00000	4,104	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		27.00000	31	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		6,232.00000	6,029	24.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.15	Call			2,254.00000	2,459	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			60.00000	56	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			79.00000	100	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			4,385.00000	4,198	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			43.00000	55	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			5,349.00000	5,152	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			2,545.00000	2,751	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			51.00000	48	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			1,621.00000	1,807	16.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			126.00000	104	16.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			909.00000	1,055	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			414.00000	352	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			2,691.00000	2,897	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			47.00000	45	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			1,750.00000	1,938	16.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			105.00000	85	16.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			994.00000	1,147	16.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			349.00000	294	16.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			158.00000	191	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			3,013.00000	2,838	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			101.00000	123	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,956.00000	3,770	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			57.00000	72	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			4,912.00000	4,719	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			31.00000	39	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			5,887.00000	5,686	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			1,750.00000	1,938	16.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			105.00000	85	16.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			994.00000	1,147	16.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			349.00000	294	16.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			158.00000	191	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			3,013.00000	2,838	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			2,400.00000	2,605	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			55.00000	52	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			1,495.00000	1,680	16.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			150.00000	127	16.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			830.00000	969	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			486.00000	416	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			27.00000	32	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			6,183.00000	5,980	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			1,413.00000	1,597	16.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			169.00000	144	16.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			781.00000	915	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			536.00000	463	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			131.00000	159	23.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.60	Put		3,386.00000	3,206	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		82.00000	104	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		4,337.00000	4,151	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		26.00000	31	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		6,282.00000	6,078	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		2,838.00000	3,044	20.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		43.00000	41	20.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		1,882.00000	2,072	16.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		87.00000	69	16.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		1,085.00000	1,245	15.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		291.00000	242	15.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		597.00000	704	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		802.00000	701	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		169.00000	205	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		2,875.00000	2,702	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		108.00000	131	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		3,813.00000	3,628	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		62.00000	79	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		4,768.00000	4,576	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		34.00000	43	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		5,739.00000	5,540	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call		20.00000	24	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put		7,226.00000	7,021	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call		8.00000	11	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		9,214.00000	9,008	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		1,793.00000	1,982	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		99.00000	79	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		1,024.00000	1,179	16.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		329.00000	276	16.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		20.00000	23	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		7,325.00000	7,121	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		8.00000	10	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		9,313.00000	9,107	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		19.00000	23	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		7,425.00000	7,220	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		7.00000	10	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		9,413.00000	9,207	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		2,594.00000	2,800	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		49.00000	47	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		1,663.00000	1,850	16.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		119.00000	98	16.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		937.00000	1,085	16.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		392.00000	332	16.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		120.00000	146	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		3,575.00000	3,393	23.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.80	Call			40.00000	50	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			5,495.00000	5,297	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			19.00000	23	26.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			7,474.00000	7,270	26.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			7.00000	9	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			9,462.00000	9,256	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,537.00000	1,722	16.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			142.00000	119	16.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			856.00000	997	16.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			461.00000	394	16.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			478.00000	567	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			1,084.00000	964	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			112.00000	137	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,718.00000	3,534	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			36.00000	46	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			5,642.00000	5,443	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			19.00000	22	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			7,624.00000	7,419	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			6.00000	9	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			9,612.00000	9,406	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			112.00000	137	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,718.00000	3,534	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			18.00000	22	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			7,674.00000	7,469	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			6.00000	8	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			9,662.00000	9,455	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			103.00000	126	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			3,909.00000	3,723	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			32.00000	40	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			5,837.00000	5,637	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			6.00000	8	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			9,811.00000	9,605	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			2,206.00000	2,410	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			61.00000	57	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			1,333.00000	1,515	16.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			189.00000	162	16.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			418.00000	497	18.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			1,274.00000	1,144	18.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			18.00000	21	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			7,873.00000	7,668	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			6.00000	7	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			9,861.00000	9,654	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			2,110.00000	2,313	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			65.00000	60	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			1,255.00000	1,436	15.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.30	Put		211.00000	183	15.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		17.00000	20	27.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		7,972.00000	7,767	27.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		5.00000	7	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		9,961.00000	9,754	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		2,158.00000	2,362	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		63.00000	59	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		1,294.00000	1,475	16.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		199.00000	172	16.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		712.00000	839	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		617.00000	537	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		17.00000	21	27.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		7,923.00000	7,718	27.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		5.00000	7	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		9,911.00000	9,704	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		33.00000	42	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		5,788.00000	5,589	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		18.00000	21	27.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		7,773.00000	7,568	27.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		6.00000	8	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		9,761.00000	9,555	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		115.00000	140	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		3,670.00000	3,487	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		37.00000	47	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		5,593.00000	5,394	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		7.00000	9	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		9,562.00000	9,356	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		2,935.00000	3,142	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		41.00000	39	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		1,971.00000	2,168	16.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		76.00000	65	16.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		1,150.00000	1,320	15.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		255.00000	217	15.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		21.00000	25	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		7,126.00000	6,922	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		9.00000	11	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		9,114.00000	8,909	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		21.00000	25	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		7,076.00000	6,872	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call		9.00000	12	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		9,064.00000	8,859	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		2,789.00000	2,995	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		44.00000	42	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		1,837.00000	2,027	16.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		93.00000	74	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 14/06/2010 Currency Future	12.60	Call			581.00000	685	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put			836.00000	732	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call			20.00000	24	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put			7,275.00000	7,071	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call			8.00000	10	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put			9,263.00000	9,058	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call			125.00000	152	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put			3,481.00000	3,299	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call			42.00000	53	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put			5,397.00000	5,200	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call			20.00000	23	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put			7,375.00000	7,170	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call			8.00000	10	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put			9,363.00000	9,157	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call			117.00000	143	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put			3,623.00000	3,440	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call			39.00000	48	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put			5,544.00000	5,346	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call			19.00000	22	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put			7,524.00000	7,319	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call			7.00000	9	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put			9,512.00000	9,306	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call			17.00000	20	27.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put			8,022.00000	7,817	27.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call			5.00000	7	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put			10,010.00000	9,804	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call			18.00000	21	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put			7,723.00000	7,518	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call			6.00000	8	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put			9,711.00000	9,505	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call			3,131.00000	3,337	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			36.00000	34	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			22.00000	26	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			6,927.00000	6,723	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			10.00000	13	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			8,915.00000	8,710	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call			21.00000	25	26.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put			7,027.00000	6,822	26.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call			9.00000	12	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put			9,015.00000	8,809	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call			3,082.00000	3,288	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put			37.00000	35	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call			22.00000	26	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			6,977.00000	6,773	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			10.00000	12	27.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.30	Put		8,965.00000	8,760	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call		3,228.00000	3,435	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put		34.00000	32	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call		161.00000	196	22.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put		2,967.00000	2,793	22.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call		23.00000	27	25.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put		6,828.00000	6,624	25.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call		11.00000	14	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put		8,816.00000	8,611	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call		3,326.00000	3,533	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put		31.00000	30	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call		23.00000	27	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put		6,728.00000	6,524	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call		11.00000	14	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put		8,716.00000	8,512	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call		3,277.00000	3,484	22.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put		32.00000	31	22.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call		165.00000	200	22.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put		2,921.00000	2,748	22.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call		61.00000	77	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put		4,816.00000	4,624	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call		11.00000	14	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put		8,766.00000	8,561	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call		3,375.00000	3,582	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put		30.00000	29	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call		24.00000	28	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put		6,679.00000	6,475	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call		12.00000	15	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put		8,667.00000	8,462	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call		3,620.00000	3,828	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put		25.00000	25	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call		25.00000	30	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put		6,431.00000	6,227	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call		13.00000	17	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put		8,419.00000	8,214	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call		3,669.00000	3,877	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put		24.00000	24	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call		201.00000	243	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put		2,557.00000	2,390	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call		77.00000	98	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put		4,432.00000	4,245	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call		26.00000	30	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put		6,381.00000	6,177	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call		14.00000	18	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put		8,369.00000	8,165	27.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	8.80	Call		3,571.00000	3,779	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put		26.00000	26	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call		191.00000	232	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put		2,647.00000	2,479	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call		72.00000	92	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put		4,528.00000	4,339	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call		25.00000	29	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put		6,480.00000	6,276	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call		13.00000	17	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put		8,468.00000	8,264	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call		3,964.00000	4,170	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put		20.00000	17	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call		16.00000	20	27.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put		8,072.00000	7,867	27.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call		4,014.00000	4,219	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Put		19.00000	16	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call		3,718.00000	3,926	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Put		24.00000	24	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call		206.00000	249	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put		2,512.00000	2,346	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call		14.00000	18	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put		8,319.00000	8,115	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Call		3,522.00000	3,730	23.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Put		27.00000	27	23.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Call		187.00000	226	21.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Put		2,692.00000	2,523	21.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Call		70.00000	89	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Put		4,576.00000	4,386	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Call		25.00000	29	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Put		6,530.00000	6,326	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Call		13.00000	16	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Put		8,518.00000	8,313	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Call		4,111.00000	4,316	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Put		16.00000	13	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Call		4,306.00000	4,512	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Put		11.00000	9	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Call		4,159.00000	4,365	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Put		15.00000	12	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Call		3,179.00000	3,386	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Put		35.00000	33	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.05270	10.97230		15.73	19,916,965.40	1,802	34,676.00
€ / R On 14/12/2009 Currency Future	10.95	Call		288.00000	331	15.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		265.00000	229	15.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		247.00000	280	15.73	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	11.05	Put			325.00000	277	15.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			267.00000	305	15.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			294.00000	252	15.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			229.00000	260	15.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			357.00000	307	15.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			196.00000	224	16.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			424.00000	371	16.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			168.00000	193	16.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			496.00000	440	16.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call			156.00000	179	16.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			533.00000	476	16.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			212.00000	241	16.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			390.00000	339	16.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call			182.00000	208	16.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			459.00000	405	16.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			44.00000	53	20.41	0.00	0	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,272.00000	1,200	20.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			2.00000	2	26.70	0.00	0	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,629.00000	3,549	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			144.00000	166	17.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			572.00000	513	17.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			30.00000	36	21.63	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,558.00000	1,484	21.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			124.00000	143	17.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			651.00000	590	17.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			91.00000	106	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			819.00000	754	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			106.00000	123	17.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			734.00000	670	17.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			85.00000	99	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			862.00000	796	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			79.00000	92	18.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			906.00000	839	18.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			98.00000	114	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			776.00000	712	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			68.00000	80	19.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			996.00000	927	19.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			134.00000	154	17.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			611.00000	551	17.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			73.00000	86	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			951.00000	883	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			115.00000	133	17.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			692.00000	630	17.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			59.00000	69	19.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			1,087.00000	1,017	19.60	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 14/12/2009 Currency Future	12.05	Call		55.00000	65	19.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		1,132.00000	1,062	19.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		51.00000	61	20.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		1,179.00000	1,108	20.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		63.00000	74	19.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		1,041.00000	972	19.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		48.00000	57	20.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		1,225.00000	1,154	20.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		42.00000	50	20.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		1,319.00000	1,247	20.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		28.00000	34	21.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,606.00000	1,531	21.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		32.00000	39	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,510.00000	1,436	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		34.00000	41	21.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,462.00000	1,388	21.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		25.00000	30	22.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,702.00000	1,628	22.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		23.00000	29	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,751.00000	1,676	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		22.00000	27	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,800.00000	1,724	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		21.00000	26	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,848.00000	1,773	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		16.00000	21	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		2,044.00000	1,968	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		12.00000	16	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		2,240.00000	2,163	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		9.00000	11	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,436.00000	2,359	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		10.00000	13	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,338.00000	2,261	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		9.00000	12	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,387.00000	2,310	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		9.00000	12	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,387.00000	2,310	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		6.00000	8	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,684.00000	2,605	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		6.00000	7	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,733.00000	2,655	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		7.00000	9	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,634.00000	2,556	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		7.00000	9	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,585.00000	2,506	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		8.00000	10	24.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.50	Put		2,535.00000	2,457	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		7.00000	9	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,585.00000	2,506	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		8.00000	11	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,486.00000	2,408	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		5.00000	6	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,882.00000	2,803	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		11.00000	14	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		2,289.00000	2,212	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		1.00000	1	27.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,879.00000	3,799	27.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		5.00000	7	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,783.00000	2,704	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		4.00000	5	25.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,982.00000	2,902	25.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		3.00000	4	25.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		3,081.00000	3,002	25.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		3.00000	4	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		3,181.00000	3,101	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		3.00000	3	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		3,280.00000	3,201	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		10.00000	13	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,338.00000	2,261	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		9.00000	11	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,436.00000	2,359	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		5.00000	6	25.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,833.00000	2,754	25.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		4.00000	5	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,932.00000	2,853	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		4.00000	5	25.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		3,031.00000	2,952	25.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		15.00000	20	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		2,093.00000	2,017	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		13.00000	17	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		2,190.00000	2,114	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		6.00000	8	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,684.00000	2,605	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		13.00000	17	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		2,190.00000	2,114	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		5.00000	6	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,882.00000	2,803	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		14.00000	18	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		2,141.00000	2,065	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		5.00000	6	25.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,833.00000	2,754	25.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.90	Call			4.00000	5	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,932.00000	2,853	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			3.00000	4	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			3,131.00000	3,051	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			3.00000	4	25.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			3,081.00000	3,002	25.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			17.00000	22	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,995.00000	1,919	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			18.00000	23	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,946.00000	1,870	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			14.00000	18	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			2,141.00000	2,065	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			7.00000	9	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,634.00000	2,556	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			18.00000	23	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,946.00000	1,870	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			19.00000	24	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,897.00000	1,821	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			15.00000	20	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			2,093.00000	2,017	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			26.00000	32	22.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,654.00000	1,579	22.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			36.00000	44	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,414.00000	1,341	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			25.00000	30	22.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,702.00000	1,628	22.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			39.00000	47	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,367.00000	1,294	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			34.00000	41	21.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,462.00000	1,388	21.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			26.00000	32	22.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,654.00000	1,579	22.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			463.00000	519	15.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			141.00000	117	15.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			2.00000	2	26.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,679.00000	3,599	26.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			608.00000	671	15.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			85.00000	68	15.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			1.00000	2	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,779.00000	3,699	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,430.00000	1,510	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			8.00000	7	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			1.00000	1	28.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,578.00000	4,498	28.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			0.00000	0	32.86	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	17.05	Put		6,078.00000	5,998	32.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		0.00000	0	37.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		7,578.00000	7,497	37.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		1,727.00000	1,807	20.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		5.00000	4	20.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		399.00000	451	15.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		177.00000	149	15.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		1.00000	1	28.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		4,278.00000	4,198	28.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		0.00000	0	32.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,778.00000	5,698	32.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		0.00000	0	36.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		7,278.00000	7,197	36.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		44.00000	53	20.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,272.00000	1,200	20.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		1,876.00000	1,956	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		4.00000	3	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		498.00000	555	15.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		125.00000	103	15.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		1.00000	1	27.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		4,129.00000	4,048	27.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		0.00000	0	31.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,628.00000	5,548	31.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		0.00000	0	36.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		7,128.00000	7,048	36.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,173.00000	3,253	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		0.00000	0	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,174.00000	2,255	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		2.00000	2	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,185.00000	1,264	17.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		13.00000	11	17.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		369.00000	419	15.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		197.00000	166	15.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		1.00000	2	27.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,829.00000	3,749	27.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		0.00000	1	29.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,828.00000	4,748	29.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,272.00000	3,353	28.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		0.00000	0	28.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,274.00000	2,354	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		2.00000	2	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,283.00000	1,362	17.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		11.00000	9	17.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		431.00000	485	15.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		158.00000	132	15.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.70	Call			1.00000	2	26.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,729.00000	3,649	26.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			1.00000	1	29.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,728.00000	4,648	29.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,322.00000	3,403	28.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			0.00000	0	28.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,324.00000	2,404	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			2.00000	2	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,332.00000	1,411	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			10.00000	9	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			1.00000	1	29.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,678.00000	4,598	29.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,073.00000	3,153	27.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			0.00000	0	27.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,075.00000	2,155	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			3.00000	2	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,088.00000	1,166	16.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			16.00000	14	16.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			313.00000	359	15.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			241.00000	207	15.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			1.00000	1	27.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,929.00000	3,849	27.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			0.00000	1	29.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,928.00000	4,848	29.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			2,973.00000	3,053	27.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			0.00000	0	27.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			1,975.00000	2,056	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			3.00000	3	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			993.00000	1,069	15.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			21.00000	16	15.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			1.00000	1	27.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			4,029.00000	3,948	27.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	30.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			5,028.00000	4,948	30.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			2,873.00000	2,953	26.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			1.00000	1	26.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			902.00000	974	15.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			30.00000	22	15.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	30.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			5,128.00000	5,048	30.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			2,923.00000	3,003	27.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			1.00000	1	27.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			1,926.00000	2,006	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			3.00000	3	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			947.00000	1,021	15.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.05	Put			25.00000	18	15.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			1.00000	1	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			4,079.00000	3,998	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	30.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			5,078.00000	4,998	30.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,123.00000	3,203	27.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	27.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,125.00000	2,205	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			2.00000	2	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,137.00000	1,215	16.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			14.00000	12	16.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			340.00000	388	15.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			218.00000	186	15.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	1	29.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,878.00000	4,798	29.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,223.00000	3,303	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			0.00000	0	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,224.00000	2,305	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			2.00000	2	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,234.00000	1,313	17.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			12.00000	10	17.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			1.00000	1	29.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,778.00000	4,698	29.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,372.00000	3,453	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,374.00000	2,454	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			2.00000	1	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,381.00000	1,461	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			9.00000	8	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			1.00000	1	28.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,628.00000	4,548	28.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,372.00000	3,453	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,472.00000	3,553	28.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			0.00000	0	28.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,474.00000	2,554	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			1.00000	1	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,480.00000	1,559	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			7.00000	7	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			570.00000	631	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			97.00000	79	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			2.00000	2	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,530.00000	3,450	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			1.00000	1	28.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,528.00000	4,448	28.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.30	Call			3,672.00000	3,753	29.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			0.00000	0	29.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			2,673.00000	2,754	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	1	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			1,678.00000	1,757	20.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			5.00000	5	20.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			728.00000	796	15.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			56.00000	43	15.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			2.00000	3	26.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			3,330.00000	3,250	26.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			1.00000	1	28.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			4,328.00000	4,248	28.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			3,772.00000	3,853	29.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			0.00000	0	29.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			2,773.00000	2,853	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			1.00000	1	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			1,777.00000	1,857	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			4.00000	4	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			813.00000	884	15.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			41.00000	31	15.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			3.00000	4	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			3,230.00000	3,151	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			1.00000	1	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			4,229.00000	4,148	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			0.00000	0	33.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			6,228.00000	6,148	33.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			0.00000	0	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			8,228.00000	8,147	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			0.00000	0	33.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			6,328.00000	6,248	33.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			0.00000	0	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			8,328.00000	8,247	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			3,572.00000	3,653	28.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			0.00000	0	28.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			2,573.00000	2,654	25.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			1.00000	1	25.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			1,579.00000	1,658	19.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			6.00000	6	19.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			647.00000	712	15.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			75.00000	59	15.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			1.00000	1	28.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			4,428.00000	4,348	28.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			0.00000	0	34.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			6,428.00000	6,348	34.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			0.00000	0	39.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.40	Put		8,428.00000	8,347	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		0.00000	0	34.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		6,528.00000	6,448	34.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		0.00000	0	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		8,528.00000	8,447	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		0.00000	0	34.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		6,678.00000	6,598	34.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		0.00000	0	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		8,678.00000	8,597	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		0.00000	0	35.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,778.00000	6,698	35.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		0.00000	0	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,778.00000	8,697	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		0.00000	0	35.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,928.00000	6,848	35.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		0.00000	0	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,928.00000	8,847	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		0.00000	0	35.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,878.00000	6,798	35.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		0.00000	0	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,878.00000	8,797	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		0.00000	0	34.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		6,628.00000	6,548	34.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		0.00000	0	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		8,628.00000	8,547	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		3,722.00000	3,803	29.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		0.00000	0	29.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		2,723.00000	2,804	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		1.00000	1	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call		770.00000	839	15.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		48.00000	37	15.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		0.00000	0	33.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		6,278.00000	6,198	33.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		0.00000	0	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		8,278.00000	8,197	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		3,622.00000	3,703	28.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		0.00000	0	28.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		2,623.00000	2,704	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		1.00000	1	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		1,628.00000	1,708	19.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		6.00000	5	19.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		687.00000	753	15.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		65.00000	51	15.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		1.00000	1	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		4,378.00000	4,298	28.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.35	Call			0.00000	0	33.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			6,378.00000	6,298	33.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			0.00000	0	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			8,378.00000	8,297	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,522.00000	3,603	28.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			0.00000	0	28.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,523.00000	2,604	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			1.00000	1	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,529.00000	1,609	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			7.00000	6	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			1.00000	1	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put			4,478.00000	4,398	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call			0.00000	0	34.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			6,478.00000	6,398	34.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			0.00000	0	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			8,478.00000	8,397	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call			0.00000	0	35.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put			6,828.00000	6,748	35.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call			0.00000	0	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put			8,828.00000	8,747	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call			0.00000	0	35.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put			6,728.00000	6,648	35.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call			0.00000	0	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put			8,728.00000	8,647	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call			3,872.00000	3,953	29.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put			0.00000	0	29.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call			0.00000	0	33.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put			6,128.00000	6,048	33.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call			0.00000	0	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put			8,128.00000	8,047	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call			3,822.00000	3,903	29.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put			0.00000	0	29.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call			2,823.00000	2,903	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put			1.00000	1	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call			1,826.00000	1,906	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put			4.00000	4	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call			857.00000	929	15.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put			35.00000	26	15.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call			1.00000	1	27.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put			4,179.00000	4,098	27.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call			0.00000	0	33.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put			6,178.00000	6,098	33.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call			0.00000	0	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put			8,178.00000	8,097	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call			3,922.00000	4,003	29.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.05	Put		0.00000	0	29.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call		0.00000	0	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put		8,078.00000	7,997	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call		3,972.00000	4,053	29.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put		0.00000	0	29.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call		0.00000	0	32.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put		6,028.00000	5,948	32.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call		0.00000	0	39.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put		8,028.00000	7,947	39.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call		4,022.00000	4,103	29.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put		0.00000	0	29.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call		3,023.00000	3,103	27.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put		0.00000	0	27.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call		2,025.00000	2,105	22.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put		3.00000	3	22.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call		1,040.00000	1,118	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put		17.00000	15	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call		1.00000	1	27.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put		3,979.00000	3,899	27.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call		0.00000	0	32.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put		5,978.00000	5,898	32.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call		0.00000	0	39.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put		7,978.00000	7,897	39.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.23520	11.15410		16.34	56,176.00	5	3,002.00
€ / R On 15/03/2010 Currency Future	11.15	Call		466.00000	509	16.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		462.00000	423	16.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		447.00000	485	16.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		493.00000	450	16.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		490.00000	533	16.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		435.00000	398	16.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call		411.00000	443	16.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put		557.00000	508	16.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		429.00000	462	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		525.00000	477	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		378.00000	408	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		624.00000	573	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		348.00000	376	17.11	0.00	0	24.00
€ / R On 15/03/2010 Currency Future	11.50	Put		694.00000	641	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		394.00000	425	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		590.00000	540	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		363.00000	392	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		659.00000	606	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		334.00000	361	17.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		730.00000	676	17.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		321.00000	347	17.42	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	11.60	Put		767.00000	711	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		296.00000	320	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		842.00000	785	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		263.00000	284	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		959.00000	899	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		274.00000	295	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		920.00000	860	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		253.00000	273	18.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		999.00000	938	18.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		244.00000	263	18.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		1,040.00000	978	18.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		235.00000	253	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		1,081.00000	1,018	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		218.00000	235	18.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,164.00000	1,100	18.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call		153.00000	165	20.49	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put		1,599.00000	1,530	20.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		539.00000	585	16.10	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put		385.00000	349	16.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		226.00000	244	18.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		1,122.00000	1,058	18.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		296.00000	320	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		842.00000	785	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		285.00000	307	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		881.00000	822	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		210.00000	226	19.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,206.00000	1,141	19.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		202.00000	218	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,248.00000	1,183	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		195.00000	210	19.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,291.00000	1,225	19.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		2,911.00000	2,991	21.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		7.00000	6	21.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		1,925.00000	2,003	17.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		21.00000	18	17.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,022.00000	1,085	15.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		118.00000	100	15.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		102.00000	110	22.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		2,198.00000	2,125	22.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		55.00000	59	24.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		3,151.00000	3,074	24.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		31.00000	35	27.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		4,127.00000	4,050	27.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		11.00000	12	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		5,107.00000	5,027	26.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.20	Call			2,961.00000	3,041	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			6.00000	6	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			1,973.00000	2,052	17.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			19.00000	17	17.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,061.00000	1,128	15.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			106.00000	92	15.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			105.00000	113	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			2,151.00000	2,078	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			56.00000	61	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			3,102.00000	3,026	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			33.00000	36	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			4,079.00000	4,001	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			11.00000	13	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			5,057.00000	4,978	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,060.00000	3,140	22.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			6.00000	5	22.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,071.00000	2,150	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			17.00000	15	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,143.00000	1,214	15.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			89.00000	79	15.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			112.00000	120	22.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			2,058.00000	1,985	22.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			60.00000	64	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			3,006.00000	2,929	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			35.00000	38	26.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,981.00000	3,903	26.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			13.00000	15	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,959.00000	4,879	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,109.00000	3,190	22.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			5.00000	5	22.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,120.00000	2,200	18.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			16.00000	14	18.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,186.00000	1,258	15.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			82.00000	73	15.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			514.00000	558	16.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			410.00000	373	16.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			115.00000	124	21.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			2,011.00000	1,939	21.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			61.00000	66	24.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,957.00000	2,881	24.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			36.00000	39	26.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,932.00000	3,854	26.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			13.00000	15	26.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,909.00000	4,830	26.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,010.00000	3,091	22.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.15	Put		6.00000	6	22.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,022.00000	2,101	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		18.00000	16	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,100.00000	1,171	15.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		96.00000	85	15.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		109.00000	117	22.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		2,105.00000	2,032	22.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		58.00000	62	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		3,054.00000	2,977	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		35.00000	37	26.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		4,031.00000	3,952	26.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		12.00000	14	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		5,008.00000	4,929	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,258.00000	3,339	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		4.00000	4	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,268.00000	2,347	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		13.00000	12	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,319.00000	1,392	16.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		65.00000	57	16.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		592.00000	640	16.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		337.00000	305	16.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		126.00000	136	21.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,872.00000	1,801	21.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		67.00000	72	23.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,813.00000	2,737	23.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		39.00000	42	26.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,785.00000	3,707	26.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		16.00000	18	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,762.00000	4,683	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		3,358.00000	3,439	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		4.00000	3	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,366.00000	2,446	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		12.00000	11	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		1,409.00000	1,483	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		55.00000	48	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		648.00000	699	15.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		294.00000	263	15.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		134.00000	145	21.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,780.00000	1,709	21.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		71.00000	77	23.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,717.00000	2,642	23.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		41.00000	44	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,687.00000	3,609	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		18.00000	20	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,664.00000	4,585	26.78	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	7.85	Call		3,308.00000	3,389	23.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		4.00000	4	23.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,317.00000	2,397	19.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		13.00000	12	19.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,364.00000	1,437	16.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		60.00000	52	16.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		619.00000	669	15.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		315.00000	284	15.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		130.00000	140	21.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,826.00000	1,755	21.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		69.00000	75	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,765.00000	2,690	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		40.00000	43	26.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,736.00000	3,658	26.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		17.00000	19	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,713.00000	4,634	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,159.00000	3,240	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		5.00000	5	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,169.00000	2,249	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		15.00000	14	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,230.00000	1,302	15.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		76.00000	67	15.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		119.00000	128	21.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,965.00000	1,892	21.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		63.00000	68	24.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,909.00000	2,833	24.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		37.00000	40	26.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,883.00000	3,805	26.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		14.00000	16	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,860.00000	4,781	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,209.00000	3,289	22.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		5.00000	4	22.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,218.00000	2,298	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		14.00000	13	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,274.00000	1,347	15.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		70.00000	62	15.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		565.00000	612	16.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		361.00000	327	16.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		123.00000	132	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,918.00000	1,846	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		65.00000	70	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,861.00000	2,785	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		38.00000	41	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,834.00000	3,756	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		15.00000	17	26.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.95	Put			4,811.00000	4,732	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,408.00000	3,488	23.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			4.00000	3	23.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,416.00000	2,496	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			11.00000	10	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,455.00000	1,529	16.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			51.00000	44	16.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			678.00000	729	15.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			273.00000	244	15.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			139.00000	149	20.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,735.00000	1,664	20.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			74.00000	80	23.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,669.00000	2,594	23.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			42.00000	45	25.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,638.00000	3,560	25.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			19.00000	21	26.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,615.00000	4,536	26.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,457.00000	3,538	23.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			3.00000	3	23.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,465.00000	2,545	19.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			11.00000	10	19.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,501.00000	1,576	16.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			47.00000	40	16.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			708.00000	761	15.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			254.00000	226	15.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			143.00000	154	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,689.00000	1,619	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			76.00000	82	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,622.00000	2,547	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			43.00000	46	25.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,589.00000	3,511	25.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			20.00000	22	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,566.00000	4,487	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			3,657.00000	3,737	24.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			3.00000	2	24.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			2,663.00000	2,743	20.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			9.00000	8	20.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			1,687.00000	1,763	16.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			33.00000	28	16.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			839.00000	897	15.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			185.00000	161	15.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			164.00000	176	20.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,510.00000	1,441	20.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			86.00000	93	23.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			2,432.00000	2,358	23.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.50	Call			48.00000	51	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			3,394.00000	3,316	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			24.00000	27	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			4,370.00000	4,292	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			3,806.00000	3,887	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			2.00000	2	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			2,812.00000	2,892	21.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			8.00000	7	21.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			1,830.00000	1,907	17.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			25.00000	21	17.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			946.00000	1,007	15.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			142.00000	122	15.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			182.00000	196	19.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			1,378.00000	1,310	19.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			95.00000	103	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			2,291.00000	2,218	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			52.00000	56	24.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			3,248.00000	3,171	24.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			28.00000	32	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			4,224.00000	4,147	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			3.00000	4	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			6,199.00000	6,118	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			1.00000	1	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			8,197.00000	8,116	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			3.00000	3	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			6,349.00000	6,268	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			1.00000	1	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			8,347.00000	8,266	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			3,557.00000	3,638	24.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			3.00000	3	24.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call			2,564.00000	2,644	20.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			10.00000	9	20.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			1,593.00000	1,669	16.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			39.00000	34	16.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			772.00000	827	15.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			217.00000	192	15.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			81.00000	87	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			2,527.00000	2,452	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			22.00000	25	26.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			4,468.00000	4,390	26.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			3.00000	3	26.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			6,449.00000	6,368	26.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			1.00000	1	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			8,447.00000	8,366	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			3.00000	3	26.82	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	17.70	Put		6,549.00000	6,468	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		1.00000	1	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,547.00000	8,466	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,308.00000	3,389	23.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		4.00000	4	23.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		3.00000	3	27.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,699.00000	6,618	27.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		1.00000	1	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,697.00000	8,616	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		3.00000	3	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,798.00000	6,718	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		1.00000	1	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,797.00000	8,716	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		2.00000	3	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,948.00000	6,867	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		1.00000	1	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,947.00000	8,866	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		2.00000	3	27.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,898.00000	6,817	27.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		1.00000	1	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,897.00000	8,816	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		3.00000	3	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,649.00000	6,568	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		1.00000	1	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,647.00000	8,566	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		3,706.00000	3,787	24.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		2.00000	2	24.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		2,712.00000	2,793	20.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		8.00000	8	20.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		1,734.00000	1,811	16.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		30.00000	26	16.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		874.00000	933	15.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		170.00000	147	15.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		89.00000	96	22.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		2,385.00000	2,311	22.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		26.00000	29	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		4,321.00000	4,244	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		3.00000	3	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		6,299.00000	6,218	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		1.00000	1	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		8,297.00000	8,216	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		3,756.00000	3,837	24.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		2.00000	2	24.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		2,762.00000	2,843	21.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		8.00000	7	21.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.40	Call			1,782.00000	1,859	16.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			28.00000	24	16.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			909.00000	970	15.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			155.00000	134	15.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			92.00000	100	22.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			2,338.00000	2,264	22.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			27.00000	30	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			4,273.00000	4,195	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			3.00000	4	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			6,249.00000	6,168	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			1.00000	1	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			8,247.00000	8,166	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			3,607.00000	3,688	24.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			3.00000	2	24.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			2,613.00000	2,694	20.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			9.00000	9	20.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			1,640.00000	1,716	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			36.00000	31	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			805.00000	861	15.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			201.00000	176	15.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			83.00000	90	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,479.00000	2,405	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			23.00000	26	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			4,419.00000	4,341	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			3.00000	3	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			6,399.00000	6,318	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			1.00000	1	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			8,397.00000	8,316	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			3.00000	3	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,599.00000	6,518	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			1.00000	1	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			8,597.00000	8,516	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			2.00000	3	27.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,848.00000	6,767	27.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			1.00000	1	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,847.00000	8,766	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			3.00000	3	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,748.00000	6,668	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			1.00000	1	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,747.00000	8,666	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			3,507.00000	3,588	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			3.00000	3	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			2,514.00000	2,595	19.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			10.00000	9	19.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			1,547.00000	1,622	16.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.65	Put			43.00000	37	16.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			739.00000	794	15.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			235.00000	208	15.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			308.00000	333	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			804.00000	748	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			78.00000	85	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,574.00000	2,500	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			21.00000	24	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			4,517.00000	4,438	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			3.00000	3	26.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			6,499.00000	6,418	26.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call			1.00000	1	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			8,497.00000	8,416	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call			3,906.00000	3,987	25.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put			2.00000	2	25.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call			4.00000	4	26.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put			6,099.00000	6,019	26.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call			1.00000	2	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put			8,097.00000	8,016	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call			3,856.00000	3,937	25.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put			2.00000	2	25.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call			2,861.00000	2,942	21.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put			7.00000	7	21.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call			1,877.00000	1,955	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put			23.00000	19	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call			983.00000	1,046	15.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put			129.00000	111	15.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call			98.00000	107	22.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put			2,244.00000	2,171	22.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call			30.00000	34	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put			4,176.00000	4,098	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call			3.00000	4	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put			6,149.00000	6,069	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call			1.00000	2	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put			8,147.00000	8,066	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call			4,006.00000	4,086	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put			2.00000	1	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call			4.00000	4	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put			6,000.00000	5,919	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call			2.00000	2	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put			7,997.00000	7,916	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Call			3,956.00000	4,037	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Put			2.00000	1	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Call			4.00000	4	26.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Put			6,050.00000	5,969	26.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.20	Call		1.00000	2	29.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Put		8,047.00000	7,966	29.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Call		4,055.00000	4,136	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Put		1.00000	1	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Call		4.00000	5	26.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Put		5,950.00000	5,869	26.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Call		2.00000	2	28.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Put		7,947.00000	7,866	28.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.41530	11.33470		16.57	57,076.50	5	808.00
€ / R On 14/06/2010 Currency Future	11.35	Call		604.00000	642	16.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put		619.00000	577	16.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Call		586.00000	620	16.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put		651.00000	605	16.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Call		626.00000	665	16.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Put		591.00000	549	16.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Call		568.00000	601	16.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put		683.00000	636	16.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Call		517.00000	548	17.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Put		783.00000	733	17.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Call		487.00000	516	17.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Put		852.00000	800	17.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Call		534.00000	565	16.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put		749.00000	700	16.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call		550.00000	583	16.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put		716.00000	667	16.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call		432.00000	457	17.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put		997.00000	942	17.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call		407.00000	431	18.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put		1,073.00000	1,016	18.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call		385.00000	407	18.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put		1,150.00000	1,092	18.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call		3,842.00000	3,922	22.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put		8.00000	7	22.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call		2,854.00000	2,933	19.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put		19.00000	18	19.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call		1,891.00000	1,964	16.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put		56.00000	49	16.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call		1,068.00000	1,125	15.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put		233.00000	209	15.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call		189.00000	199	21.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put		2,354.00000	2,284	21.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call		84.00000	88	25.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put		4,249.00000	4,172	25.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call		40.00000	42	28.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put		6,205.00000	6,126	28.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	19.50	Call			14.00000	14	29.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put			8,179.00000	8,099	29.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call			3,892.00000	3,972	23.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put			7.00000	7	23.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call			2,903.00000	2,982	19.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put			18.00000	17	19.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call			1,936.00000	2,010	16.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put			52.00000	45	16.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call			1,101.00000	1,159	15.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put			217.00000	194	15.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call			194.00000	204	21.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Put			2,309.00000	2,239	21.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call			85.00000	90	25.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put			4,201.00000	4,124	25.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call			41.00000	43	28.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put			6,156.00000	6,078	28.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call			14.00000	15	29.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put			8,129.00000	8,049	29.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call			3,793.00000	3,873	22.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put			8.00000	7	22.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call			2,805.00000	2,884	19.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Put			20.00000	19	19.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call			1,845.00000	1,918	16.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put			60.00000	53	16.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call			1,034.00000	1,090	15.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put			250.00000	225	15.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call			184.00000	195	21.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Put			2,400.00000	2,329	21.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call			82.00000	86	25.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put			4,297.00000	4,221	25.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call			39.00000	41	28.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put			6,254.00000	6,175	28.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call			13.00000	14	29.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put			8,228.00000	8,149	29.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call			3,942.00000	4,022	23.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put			7.00000	6	23.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call			2,952.00000	3,031	19.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put			18.00000	16	19.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call			1,982.00000	2,057	16.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put			48.00000	41	16.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call			1,136.00000	1,195	15.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put			201.00000	180	15.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call			198.00000	209	21.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put			2,264.00000	2,194	21.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call			87.00000	92	25.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	15.40	Put			4,152.00000	4,076	25.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call			42.00000	44	28.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put			6,107.00000	6,029	28.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call			14.00000	15	29.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put			8,080.00000	8,000	29.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call			3,991.00000	4,071	23.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Put			7.00000	6	23.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Call			3,001.00000	3,081	19.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put			17.00000	15	19.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call			2,028.00000	2,105	16.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put			44.00000	40	16.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Call			1,171.00000	1,234	15.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put			187.00000	169	15.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call			203.00000	214	21.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put			2,219.00000	2,149	21.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Call			89.00000	93	25.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put			4,104.00000	4,028	25.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call			43.00000	45	28.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put			6,058.00000	5,979	28.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call			15.00000	16	29.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put			8,030.00000	7,950	29.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Call			3,644.00000	3,724	22.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Put			9.00000	9	22.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Call			2,658.00000	2,737	18.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Put			23.00000	21	18.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Call			1,711.00000	1,783	15.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Put			76.00000	67	15.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Call			940.00000	992	15.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Put			305.00000	277	15.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Call			172.00000	181	22.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Put			2,537.00000	2,466	22.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Call			77.00000	81	25.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Put			4,442.00000	4,366	25.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Call			36.00000	38	28.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Put			6,401.00000	6,322	28.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Call			12.00000	13	29.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Put			8,377.00000	8,297	29.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Call			3,743.00000	3,823	22.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Put			8.00000	8	22.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Call			2,756.00000	2,835	18.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Put			21.00000	19	18.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Call			1,800.00000	1,873	15.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Put			65.00000	58	15.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Call			1,002.00000	1,057	15.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Put			267.00000	241	15.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	13.60	Call			180.00000	190	21.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Put			2,445.00000	2,375	21.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Call			80.00000	84	25.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Put			4,345.00000	4,269	25.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Call			37.00000	40	28.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Put			6,303.00000	6,224	28.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Call			13.00000	13	29.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Put			8,278.00000	8,198	29.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Call			4,041.00000	4,120	23.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Put			6.00000	5	23.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Call			3,051.00000	3,130	19.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Put			16.00000	15	19.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Call			2,076.00000	2,153	16.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Put			42.00000	38	16.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Call			1,210.00000	1,274	15.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Put			175.00000	158	15.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Call			208.00000	219	21.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Put			2,173.00000	2,104	21.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Call			90.00000	95	25.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Put			4,056.00000	3,979	25.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Call			44.00000	45	28.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Put			6,009.00000	5,930	28.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Call			15.00000	16	29.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Put			7,980.00000	7,901	29.09	0.00	0	0.00
AL13 On 05/11/2009 Index Future			248.57600		248.63500		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			291.86000		292.28800		0.00	0.00	0	764.00
ALBI On 04/02/2010 Index Future			297.15100		297.59000		0.00	2,971,510.00	1	37.00
ALBI On 06/05/2010 Index Future			302.33300		302.77300		0.00	0.00	0	0.00
ALBI On 05/08/2010 Index Future			307.79100		308.23600		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			126.95400		127.06300		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			129.25600		129.36700		0.00	0.00	0	0.00
CRD1 On 06/05/2010 Index Future			131.73600		131.85100		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			293.61100		294.03750		7.07	0.00	0	691.00
GOVI On 04/02/2010 jGovi			298.93450		299.37150		5.35	0.00	0	0.00
GOVI On 06/05/2010 jGovi			304.67100		305.11800		6.81	0.00	0	0.00
GOVI On 05/08/2010 jGovi			309.87100		310.35200		6.57	0.00	0	0.00
ILBI On 05/11/2009 Index Future			363.57800		363.57800		0.00	0.00	0	3.00
ILBI On 04/02/2010 Index Future			370.17600		370.17600		0.00	0.00	0	214.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J153 On 31/08/2010 jSwap			7.30660		7.32054		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.82300		8.79900		15.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.56300		8.52600		15.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.65800		8.63400		15.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.96100		8.92300		15.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.92700		8.90000		15.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.95600		8.92600		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			7.12200		7.11100		0.21	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.05300		7.07000		0.27	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.24000		7.23600		0.33	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.55700		7.56100		0.36	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.84600		7.82900		0.38	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.78600		7.77800		2.39	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.01400		8.00400		2.62	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.67500		8.64800		5.18	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.80600		8.78000		5.39	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.92600		8.89600		8.49	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.98800		8.95500		8.72	0.00	0	0.00
JROD On 30/10/2009 jRod			6.81100		6.81600		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			6.88800		6.89100		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.04600		7.05200		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			282.24800		282.68200		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			287.36500		287.80900		0.00	0.00	0	0.00
OTH1 On 06/05/2010 Index Future			292.88000		293.33400		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.35100		7.36800		0.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R153 On 05/11/2009 Bond Future	6.50	Call			0.00000	0	0.82	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			696.00000	683	0.82	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.68700		7.67200		1.50	0.00	0	38.00
R155 On 05/11/2009 Bond Future	7.75	Call			237.00000	217	1.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			101.00000	107	1.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.61400		8.58500		5.50	0.00	0	8,863.00
R157 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	5.42	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,758.00000	5,907	5.42	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.71900		8.68800		5.50	0.00	0	70.00
R157 On 04/02/2010 Bond Future	7.75	Call			204.00000	184	5.41	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			4,943.00000	5,076	5.41	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.80300		8.77000		5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			1,341.00000	1,275	5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,623.00000	2,712	5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.85900		8.82300		5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			2,216.00000	2,134	5.34	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,546.00000	2,626	5.34	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.23500		9.21500		11.25	0.00	0	11,682.00
R186 On 05/11/2009 Bond Future	9.00	Call			492.00000	422	11.25	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			2,504.00000	2,618	11.25	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			114.00000	89	11.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			4,535.00000	4,695	11.18	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	11.30	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			17,697.00000	17,881	11.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			0.00000	0	11.22	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			14,868.00000	15,052	11.22	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.29600		9.27600		11.75	0.00	0	81.00
R186 On 04/02/2010 Bond Future	8.25	Call			321.00000	298	11.60	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			10,283.00000	10,443	11.60	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.34900		9.32900		11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			2,702.00000	2,621	11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			5,716.00000	5,815	11.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.38900		9.36700		12.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			4,363.00000	4,260	12.22	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			5,408.00000	5,500	12.22	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.67200		8.64300		5.25	0.00	0	488.00
R201 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	5.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,795.00000	4,913	5.16	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.76700		8.73500		5.25	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			57.00000	50	5.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 04/02/2010 Bond Future	7.50	Put			5,017.00000	5,134	5.14	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.84800		8.81400		5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,025.00000	974	5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,202.00000	2,277	5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.90200		8.86600		5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			2,138.00000	2,065	5.26	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,664.00000	1,719	5.26	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.13100		9.10200		8.25	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	7.94	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			9,096.00000	9,251	7.94	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.22200		9.19200		7.75	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			198.00000	179	7.47	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			5,547.00000	5,684	7.47	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.29800		9.26600		7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			1,613.00000	1,541	7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,973.00000	3,063	7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.35300		9.31900		7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			2,605.00000	2,519	7.90	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			2,946.00000	3,027	7.90	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.14900		9.11900		9.00	0.00	0	3,599.00
R204 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	8.66	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			10,087.00000	10,262	8.66	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.22800		9.19700		9.00	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			227.00000	205	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			6,135.00000	6,290	8.68	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.29700		9.26500		8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			1,765.00000	1,687	8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			3,255.00000	3,354	8.50	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.34900		9.31500		9.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			2,903.00000	2,807	9.17	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			3,258.00000	3,346	9.17	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.73600		8.70700		5.50	0.00	0	1,140.00
R206 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	5.41	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,157.00000	4,254	5.41	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.84900		8.81700		5.50	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			94.00000	85	5.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,392.00000	4,485	5.40	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.95500		8.92100		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,277.00000	1,227	5.20	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,791.00000	1,844	5.20	0.00	0	0.00
R206 On 05/08/2010 Bond Future			9.03300		8.99500		4.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 05/08/2010 Bond Future	9.00	Call			1,664.00000	1,607	4.81	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,650.00000	1,700	4.81	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.30800		9.27900		10.00	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	9.64	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			11,427.00000	11,598	9.64	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.38500		9.35400		10.00	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			183.00000	165	9.69	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			6,913.00000	7,075	9.69	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.45600		9.42400		9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			2,053.00000	1,966	9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			3,051.00000	3,146	9.50	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.51000		9.47700		10.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			3,233.00000	3,131	10.20	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			3,104.00000	3,187	10.20	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.30700		9.28800		10.50	0.00	0	5,008.00
R208 On 05/11/2009 Bond Future	7.75	Call			0.00000	0	10.38	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,135.00000	10,251	10.38	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.37900		9.35900		10.50	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			361.00000	338	10.34	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			5,732.00000	5,829	10.34	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.44200		9.42100		10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			2,125.00000	2,063	10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			3,142.00000	3,203	10.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.48900		9.46700		10.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			3,397.00000	3,324	10.93	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			3,206.00000	3,261	10.93	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.84900		8.83000		15.00	0.00	0	3,565.00
R209 On 05/11/2009 Bond Future	9.00	Call			1,888.00000	1,760	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			556.00000	580	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	14.92	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			11,953.00000	12,104	14.92	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			0.00000	0	15.23	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			17,262.00000	17,413	15.23	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			0.00000	0	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			14,545.00000	14,696	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			6,765.00000	6,614	16.52	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			8.00000	7	16.52	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.88800		8.86800		14.75	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			8,458.00000	8,311	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			349.00000	359	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			83.00000	76	14.60	0.00	0	2,500.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 04/02/2010 Bond Future	7.50	Put			12,317.00000	12,467	14.60	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.91900		8.89800		14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			1,950.00000	1,882	14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			5,182.00000	5,279	14.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.93800		8.91700		15.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			3,543.00000	3,459	15.30	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			4,866.00000	4,945	15.30	0.00	0	0.00
TRT1 On 05/11/2009 Index Future				289.93700	290.35700		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future				295.19400	295.62400		0.00	0.00	0	0.00
TRT1 On 06/05/2010 Index Future				300.85900	301.29900		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.76420		6.71710		15.39	135,284.00	20	4,480.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			167.00000	204	15.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			150.00000	140	15.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			167.00000	204	15.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			150.00000	140	15.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			197.00000	236	16.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			130.00000	122	16.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			197.00000	236	16.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			130.00000	122	16.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			128.00000	153	15.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			211.00000	189	15.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call			301.00000	344	17.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put			84.00000	79	17.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			339.00000	383	17.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			72.00000	69	17.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			264.00000	306	16.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			97.00000	92	16.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			339.00000	383	17.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			72.00000	69	17.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			379.00000	423	17.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			62.00000	59	17.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call			230.00000	270	16.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put			113.00000	106	16.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			264.00000	306	16.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			97.00000	92	16.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call			146.00000	174	15.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put			179.00000	160	15.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			112.00000	135	16.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			245.00000	221	16.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			112.00000	135	16.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			245.00000	221	16.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			128.00000	153	15.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.80	Put		211.00000	189	15.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		98.00000	119	16.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		281.00000	255	16.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		379.00000	423	17.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		62.00000	59	17.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		420.00000	465	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		53.00000	51	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		462.00000	508	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		45.00000	44	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		462.00000	508	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		45.00000	44	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		505.00000	552	18.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		38.00000	37	18.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		98.00000	119	16.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		281.00000	255	16.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		75.00000	92	16.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		358.00000	328	16.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		57.00000	71	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		440.00000	407	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		44.00000	56	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		527.00000	491	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		34.00000	43	18.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		617.00000	579	18.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		86.00000	105	16.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		319.00000	291	16.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		66.00000	81	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		398.00000	367	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		50.00000	63	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		483.00000	449	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		86.00000	105	16.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		319.00000	291	16.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		50.00000	63	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		483.00000	449	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		39.00000	49	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		572.00000	535	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		66.00000	81	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		398.00000	367	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,867.00000	5,914	42.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	42.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,367.00000	4,414	42.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	42.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,867.00000	2,914	26.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	26.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,370.00000	1,417	25.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		2.00000	3	25.94	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	8.35	Call			4.00000	5	25.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,637.00000	1,591	25.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			1.00000	1	32.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,134.00000	3,087	32.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			0.00000	0	35.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,633.00000	4,586	35.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	32.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,133.00000	6,086	32.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			6,117.00000	6,164	42.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	42.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,617.00000	4,664	42.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	42.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			3,117.00000	3,164	28.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	28.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,618.00000	1,666	28.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			1.00000	1	28.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			6.00000	8	23.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,389.00000	1,344	23.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			1.00000	1	31.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			2,884.00000	2,837	31.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			0.00000	0	36.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,383.00000	4,336	36.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			0.00000	0	32.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			5,883.00000	5,836	32.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,167.00000	6,214	42.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	42.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,667.00000	4,714	42.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	42.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			3,167.00000	3,214	29.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put			0.00000	0	29.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call			1,668.00000	1,715	28.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put			1.00000	1	28.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			7.00000	9	23.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put			1,340.00000	1,295	23.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call			1.00000	1	31.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put			2,834.00000	2,787	31.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call			0.00000	0	36.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put			4,333.00000	4,286	36.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call			0.00000	0	32.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put			5,833.00000	5,786	32.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call			641.00000	688	19.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put			24.00000	23	19.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			550.00000	596	19.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			33.00000	32	19.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			829.00000	876	21.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.90	Put		12.00000	12	21.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		734.00000	781	20.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		17.00000	17	20.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		595.00000	642	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		28.00000	27	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		550.00000	596	19.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		33.00000	32	19.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		687.00000	734	20.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		20.00000	20	20.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		420.00000	465	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		53.00000	51	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		782.00000	829	20.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		14.00000	14	20.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,367.00000	3,414	33.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	33.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,367.00000	2,414	29.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		0.00000	0	29.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		0.00000	0	35.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,633.00000	3,586	35.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	33.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,633.00000	5,586	33.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	45.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,633.00000	7,586	45.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,267.00000	4,314	42.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	42.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,267.00000	3,314	31.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	31.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,267.00000	2,314	30.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		0.00000	0	30.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,270.00000	1,318	25.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		3.00000	3	25.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		4.00000	5	25.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,736.00000	1,690	25.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		0.00000	0	35.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,733.00000	3,686	35.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		0.00000	0	32.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,733.00000	5,686	32.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	45.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,733.00000	7,686	45.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,217.00000	4,264	42.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	42.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,217.00000	3,264	30.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	30.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,217.00000	2,264	30.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		0.00000	0	30.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,221.00000	1,268	24.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		4.00000	4	24.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		3.00000	4	26.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,786.00000	1,740	26.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		0.00000	0	36.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,783.00000	3,736	36.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		0.00000	0	32.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,783.00000	5,736	32.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	46.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,783.00000	7,736	46.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,167.00000	4,214	42.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	42.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		2,167.00000	2,214	30.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		0.00000	0	30.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		1,171.00000	1,219	24.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		4.00000	4	24.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		3.00000	4	26.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		1,836.00000	1,790	26.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		0.00000	0	36.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		3,833.00000	3,786	36.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	46.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		7,833.00000	7,786	46.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		4,117.00000	4,164	42.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	42.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		2,117.00000	2,164	30.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		0.00000	0	30.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		1,122.00000	1,169	23.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		5.00000	5	23.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		3.00000	4	26.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		1,886.00000	1,839	26.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		0.00000	0	36.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		3,883.00000	3,836	36.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	47.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		7,883.00000	7,836	47.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		4,067.00000	4,114	42.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	42.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		3,067.00000	3,114	28.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	28.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		2,067.00000	2,114	31.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		0.00000	0	31.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		1,073.00000	1,120	23.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		5.00000	6	23.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		3.00000	3	27.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		1,936.00000	1,889	27.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		0.00000	0	36.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	10.65	Put		3,933.00000	3,886	36.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		0.00000	0	32.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		5,933.00000	5,886	32.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	47.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		7,933.00000	7,886	47.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,317.00000	4,364	42.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	42.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,317.00000	3,364	32.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	32.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,317.00000	2,364	29.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		0.00000	0	29.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,320.00000	1,367	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		3.00000	3	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		4.00000	5	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,687.00000	1,641	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		0.00000	0	35.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,683.00000	3,636	35.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		0.00000	0	32.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,683.00000	5,636	32.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	45.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,683.00000	7,636	45.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		4,017.00000	4,064	42.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	42.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		3,017.00000	3,064	27.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	27.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		2,018.00000	2,065	31.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		0.00000	0	31.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		1,023.00000	1,071	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		6.00000	7	22.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		3.00000	3	27.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		1,985.00000	1,939	27.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		0.00000	0	36.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		3,983.00000	3,936	36.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	32.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		5,983.00000	5,936	32.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	47.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		7,983.00000	7,936	47.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		3,967.00000	4,014	42.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	42.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		2,967.00000	3,014	26.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	26.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		1,968.00000	2,015	31.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		0.00000	1	31.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		974.00000	1,022	22.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		7.00000	7	22.17	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	8.75	Call			2.00000	3	27.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put			2,035.00000	1,989	27.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call			0.00000	0	37.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			4,033.00000	3,986	37.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			0.00000	0	31.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put			6,033.00000	5,986	31.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	48.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			8,033.00000	7,986	48.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			3,817.00000	3,864	40.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	40.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			2,817.00000	2,864	27.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put			0.00000	0	27.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call			1,818.00000	1,865	30.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put			1.00000	1	30.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call			2.00000	2	28.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put			2,185.00000	2,138	28.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call			0.00000	0	36.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put			4,183.00000	4,136	36.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call			0.00000	0	33.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put			6,183.00000	6,136	33.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call			0.00000	0	48.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put			8,183.00000	8,136	48.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call			3,917.00000	3,964	42.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put			0.00000	0	42.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call			2,917.00000	2,964	26.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put			0.00000	0	26.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call			1,918.00000	1,965	31.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put			1.00000	1	31.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call			926.00000	973	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put			9.00000	9	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call			2.00000	3	27.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put			2,085.00000	2,039	27.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call			0.00000	0	37.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put			4,083.00000	4,036	37.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call			0.00000	0	32.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put			6,083.00000	6,036	32.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call			0.00000	0	48.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put			8,083.00000	8,036	48.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call			3,867.00000	3,914	41.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put			0.00000	0	41.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call			1,868.00000	1,915	30.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put			1.00000	1	30.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call			877.00000	925	21.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put			10.00000	10	21.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call			2.00000	3	28.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	8.85	Put			2,135.00000	2,088	28.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call			0.00000	0	36.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put			4,133.00000	4,086	36.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call			0.00000	0	48.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put			8,133.00000	8,086	48.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.81090		6.76490		15.81	0.00	0	4,118.00
ZAAD On 15/03/2010 Currency Future	6.75	Call			284.00000	307	15.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put			269.00000	246	15.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			310.00000	334	15.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			245.00000	223	15.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			310.00000	334	15.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			245.00000	223	15.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call			245.00000	261	16.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put			330.00000	300	16.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			264.00000	281	15.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			299.00000	270	15.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call			396.00000	424	16.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put			181.00000	163	16.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call			428.00000	457	16.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put			163.00000	146	16.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call			366.00000	393	16.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			201.00000	182	16.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call			366.00000	393	16.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			201.00000	182	16.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call			461.00000	492	16.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put			146.00000	131	16.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call			337.00000	363	15.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put			222.00000	202	15.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			264.00000	281	15.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			299.00000	270	15.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call			228.00000	242	16.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put			363.00000	331	16.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call			212.00000	225	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put			397.00000	364	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call			495.00000	527	16.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put			130.00000	116	16.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			567.00000	602	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			103.00000	91	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call			197.00000	209	16.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put			432.00000	398	16.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			171.00000	181	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			506.00000	470	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			644.00000	681	16.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			79.00000	70	16.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			684.00000	722	16.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.15	Put		70.00000	61	16.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		605.00000	641	16.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		90.00000	80	16.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		531.00000	564	16.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		116.00000	103	16.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		767.00000	806	16.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		53.00000	46	16.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		810.00000	850	16.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		45.00000	39	16.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		725.00000	764	16.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		61.00000	53	16.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		644.00000	681	16.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		79.00000	70	16.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		567.00000	602	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		103.00000	91	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,365.00000	4,411	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,365.00000	3,411	20.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		0.00000	0	20.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,365.00000	2,411	21.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		0.00000	0	21.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,376.00000	1,421	19.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		11.00000	10	19.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		36.00000	36	22.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,671.00000	1,626	22.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		4.00000	4	27.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,639.00000	3,593	27.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		1.00000	1	32.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,636.00000	5,590	32.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		0.00000	0	36.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,636.00000	7,590	36.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,265.00000	4,311	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,265.00000	3,311	19.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		0.00000	0	19.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,265.00000	2,311	21.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		1.00000	0	21.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,278.00000	1,323	18.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		13.00000	12	18.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		32.00000	33	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,768.00000	1,722	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		4.00000	4	27.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,739.00000	3,693	27.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		1.00000	1	32.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,736.00000	5,690	32.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.50	Call			0.00000	0	36.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,736.00000	7,690	36.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			4,215.00000	4,261	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			3,215.00000	3,261	19.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			0.00000	0	19.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			2,216.00000	2,261	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			1.00000	1	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			1,229.00000	1,274	18.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			14.00000	13	18.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			31.00000	32	23.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put			1,816.00000	1,771	23.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call			4.00000	4	28.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			3,789.00000	3,743	28.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			1.00000	1	32.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put			5,786.00000	5,740	32.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call			0.00000	0	37.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put			7,786.00000	7,740	37.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call			4,165.00000	4,211	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put			0.00000	0	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call			3,165.00000	3,211	18.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			0.00000	0	18.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			2,166.00000	2,212	22.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			1.00000	1	22.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,180.00000	1,225	18.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			15.00000	14	18.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			30.00000	30	23.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			1,865.00000	1,819	23.51	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			3,839.00000	3,793	28.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			1.00000	1	32.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			5,836.00000	5,790	32.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			0.00000	0	37.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			7,836.00000	7,790	37.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,180.00000	1,225	18.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			15.00000	14	18.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			4,065.00000	4,111	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			3,065.00000	3,111	18.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			0.00000	0	18.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			2,067.00000	2,113	23.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			2.00000	2	23.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			1,083.00000	1,128	17.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put			19.00000	17	17.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			27.00000	28	23.93	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	8.70	Put			1,962.00000	1,917	23.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			3.00000	3	28.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put			3,938.00000	3,892	28.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call			1.00000	1	32.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put			5,936.00000	5,890	32.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			0.00000	0	37.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			7,936.00000	7,890	37.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			4,115.00000	4,161	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			3,115.00000	3,161	18.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			0.00000	0	18.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			2,117.00000	2,162	22.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			2.00000	1	22.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			1,132.00000	1,176	17.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			17.00000	15	17.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			28.00000	29	23.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			1,913.00000	1,868	23.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			3.00000	3	28.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			3,888.00000	3,843	28.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			1.00000	1	32.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put			5,886.00000	5,840	32.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call			0.00000	0	37.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put			7,886.00000	7,840	37.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			4,315.00000	4,361	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put			0.00000	0	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call			3,315.00000	3,361	19.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put			0.00000	0	19.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call			2,315.00000	2,361	21.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put			0.00000	0	21.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call			1,327.00000	1,372	19.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put			12.00000	11	19.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call			34.00000	35	22.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put			1,719.00000	1,674	22.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call			4.00000	4	27.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put			3,689.00000	3,643	27.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call			1.00000	1	32.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put			5,686.00000	5,640	32.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call			0.00000	0	36.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put			7,686.00000	7,640	36.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call			4,015.00000	4,061	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put			0.00000	0	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call			3,015.00000	3,061	17.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put			0.00000	0	17.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call			2,018.00000	2,063	23.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put			3.00000	2	23.61	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	5.75	Call			1,035.00000	1,080	17.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put			20.00000	19	17.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call			26.00000	27	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put			2,011.00000	1,966	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call			3.00000	3	28.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put			3,988.00000	3,942	28.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call			1.00000	1	32.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put			5,986.00000	5,940	32.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call			0.00000	0	37.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put			7,986.00000	7,940	37.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call			3,915.00000	3,961	23.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put			0.00000	0	23.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call			2,915.00000	2,961	17.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put			0.00000	0	17.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call			1,919.00000	1,965	23.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put			4.00000	4	23.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call			943.00000	985	16.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put			28.00000	24	16.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call			23.00000	24	24.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put			2,108.00000	2,063	24.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call			3.00000	3	28.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put			4,088.00000	4,042	28.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call			1.00000	1	33.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put			6,086.00000	6,040	33.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call			0.00000	0	37.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put			8,085.00000	8,039	37.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call			3,815.00000	3,861	23.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put			0.00000	0	23.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call			2,815.00000	2,861	18.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put			0.00000	0	18.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call			1,820.00000	1,865	22.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put			5.00000	4	22.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call			854.00000	894	16.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put			39.00000	34	16.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call			20.00000	21	24.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put			2,205.00000	2,160	24.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call			3.00000	3	28.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put			4,188.00000	4,142	28.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call			1.00000	1	33.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put			6,186.00000	6,140	33.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call			0.00000	0	37.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put			8,185.00000	8,139	37.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call			3,865.00000	3,911	23.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put			0.00000	0	23.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call			2,865.00000	2,911	18.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	3.90	Put			0.00000	0	18.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call			1,869.00000	1,915	23.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put			4.00000	4	23.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call			898.00000	939	16.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put			33.00000	29	16.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call			22.00000	22	24.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put			2,157.00000	2,112	24.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call			3.00000	3	28.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put			4,138.00000	4,092	28.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call			1.00000	1	33.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put			6,136.00000	6,090	33.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call			0.00000	0	37.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put			8,135.00000	8,089	37.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call			3,965.00000	4,011	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put			0.00000	0	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call			2,965.00000	3,011	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put			0.00000	0	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call			1,969.00000	2,014	23.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put			4.00000	3	23.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call			989.00000	1,031	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put			24.00000	20	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call			25.00000	25	24.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put			2,060.00000	2,015	24.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call			3.00000	3	28.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put			4,038.00000	3,992	28.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call			1.00000	1	32.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put			6,036.00000	5,990	32.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call			0.00000	0	37.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put			8,035.00000	7,990	37.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			6.84620		6.80310		16.07	1,780,012.00	260	1,000.00
ZAAD On 14/06/2010 Currency Future	6.80	Call			363.00000	377	16.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put			360.00000	331	16.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Call			386.00000	401	15.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Put			333.00000	305	15.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Call			326.00000	336	16.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Put			423.00000	390	16.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call			461.00000	480	15.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put			258.00000	233	15.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call			489.00000	508	15.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put			236.00000	212	15.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call			435.00000	452	15.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put			282.00000	256	15.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call			518.00000	538	15.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put			214.00000	192	15.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call			410.00000	426	15.87	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 14/06/2010 Currency Future	6.70	Put			307.00000	280	15.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call			4,303.00000	4,346	31.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put			0.00000	0	31.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call			3,304.00000	3,347	28.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put			1.00000	1	28.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call			2,309.00000	2,351	23.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put			5.00000	5	23.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call			1,326.00000	1,367	17.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put			23.00000	21	17.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call			79.00000	79	22.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put			1,776.00000	1,733	22.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call			10.00000	10	24.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put			3,706.00000	3,664	24.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call			3.00000	3	28.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put			5,700.00000	5,657	28.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call			1.00000	1	31.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put			7,698.00000	7,655	31.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call			4,253.00000	4,296	31.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put			0.00000	0	31.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call			3,254.00000	3,297	28.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put			1.00000	1	28.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call			2,259.00000	2,302	23.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put			6.00000	5	23.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call			1,278.00000	1,318	16.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put			25.00000	22	16.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call			77.00000	76	22.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put			1,823.00000	1,780	22.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call			9.00000	9	24.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put			3,756.00000	3,713	24.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call			3.00000	3	28.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put			5,750.00000	5,707	28.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call			1.00000	1	31.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put			7,748.00000	7,705	31.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call			4,203.00000	4,246	31.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put			0.00000	0	31.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call			3,204.00000	3,247	28.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put			1.00000	1	28.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call			2,210.00000	2,252	22.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put			6.00000	6	22.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call			1,229.00000	1,270	16.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put			26.00000	24	16.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call			74.00000	74	22.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put			1,871.00000	1,828	22.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call			9.00000	9	24.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put			3,805.00000	3,762	24.63	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	12.60	Call		3.00000	3	28.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put		5,800.00000	5,757	28.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call		1.00000	1	31.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put		7,798.00000	7,755	31.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call		4,153.00000	4,196	31.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put		0.00000	0	31.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call		3,154.00000	3,197	27.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put		1.00000	1	27.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call		2,160.00000	2,203	22.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put		7.00000	6	22.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call		1,181.00000	1,221	16.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put		28.00000	25	16.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call		72.00000	72	22.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put		1,919.00000	1,875	22.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call		8.00000	8	24.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put		3,855.00000	3,812	24.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call		3.00000	3	28.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put		5,850.00000	5,806	28.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call		1.00000	1	31.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put		7,848.00000	7,805	31.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call		4,003.00000	4,046	31.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Put		0.00000	0	31.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Call		3,005.00000	3,047	27.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put		1.00000	1	27.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Call		2,012.00000	2,054	21.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put		9.00000	8	21.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call		1,038.00000	1,077	15.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Put		35.00000	31	15.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call		65.00000	65	23.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put		2,062.00000	2,019	23.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Call		7.00000	7	24.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put		4,004.00000	3,961	24.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Call		3.00000	3	28.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put		6,000.00000	5,956	28.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call		1.00000	1	31.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put		7,998.00000	7,955	31.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Call		3,903.00000	3,946	31.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Put		0.00000	0	31.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Call		2,905.00000	2,948	26.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Put		2.00000	2	26.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Call		1,913.00000	1,956	21.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Put		10.00000	9	21.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Call		951.00000	986	14.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Put		48.00000	39	14.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Call		59.00000	60	23.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	8.90	Put		2,155.00000	2,114	23.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Call		6.00000	6	24.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Put		4,103.00000	4,060	24.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Call		2.00000	2	28.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Put		6,099.00000	6,056	28.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Call		1.00000	1	31.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Put		8,098.00000	8,055	31.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Call		4,053.00000	4,096	31.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Put		0.00000	0	31.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Call		3,054.00000	3,097	27.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Put		1.00000	1	27.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Call		2,061.00000	2,104	21.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Put		8.00000	8	21.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Call		1,086.00000	1,125	15.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Put		32.00000	29	15.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Call		67.00000	67	23.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Put		2,014.00000	1,971	23.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Call		7.00000	7	24.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Put		3,954.00000	3,911	24.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Call		3.00000	3	28.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Put		5,950.00000	5,906	28.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Call		1.00000	1	31.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Put		7,948.00000	7,905	31.69	0.00	0	0.00

Total for Derivatives:							519,214,814.90	12,323	1,039,264.00
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Grand Total:							519,214,814.90	12,323	1,039,264.00
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