



Daily MTM Report

Daily summary for 28/10/2009

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			7.47200	7.45200			0.00	0	0.00
R155 On 31/08/2011 Bond			7.61000	7.61000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.69000	8.69000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.26000	9.26000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.76000	8.76000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.21500	9.21500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.22500	9.22500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.82000	8.82000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.36500	9.36500			0.00	0	0.00
R208 On 31/03/2021 Bond			9.35500	9.35500			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			8.87000	8.87000			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/12/2009 Currency Future			7.84330	7.72790		20.04	178,395,858.50	22,745	357,284.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		493.00000	589	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		65.00000	46	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		287.00000	364	20.05	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		159.00000	121	20.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		211.00000	273	20.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		233.00000	180	20.04	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		142.00000	183	20.56	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		364.00000	290	20.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		128.00000	166	20.81	18,260,000.00	110	2,670.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		400.00000	323	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		533.00000	631	20.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		55.00000	38	20.08	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		317.00000	398	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		139.00000	105	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		157.00000	201	20.30	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		329.00000	258	20.30	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		749.00000	856	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		21.00000	13	20.10	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		455.00000	548	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		77.00000	55	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		232.00000	302	20.05	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		204.00000	159	20.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call		616.00000	719	20.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put		38.00000	25	20.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		349.00000	433	20.06	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		121.00000	90	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		173.00000	222	20.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		295.00000	228	20.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		574.00000	674	20.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		46.00000	31	20.08	0.00	0	5,100.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		383.00000	470	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		105.00000	77	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		418.00000	508	20.07	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		90.00000	65	20.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.25	Call			77.00000	101	22.11	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			600.00000	508	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			383.00000	470	20.06	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			105.00000	77	20.06	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			317.00000	398	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			139.00000	105	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			259.00000	332	20.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			181.00000	139	20.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			211.00000	273	20.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			233.00000	180	20.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			191.00000	247	20.04	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			263.00000	203	20.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			63.00000	83	22.63	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			686.00000	590	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			116.00000	150	21.07	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			438.00000	357	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			232.00000	302	20.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			204.00000	159	20.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			13.00000	17	27.03	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,486.00000	1,374	27.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			0.00000	0	36.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,472.00000	4,357	36.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,672.00000	5,557	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	45.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,872.00000	6,757	45.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			22.00000	29	25.48	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,195.00000	1,086	25.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			142.00000	183	20.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			364.00000	290	20.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			105.00000	136	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			477.00000	393	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			86.00000	112	21.85	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			558.00000	468	21.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			86.00000	112	21.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			558.00000	468	21.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	39.88	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,272.00000	5,157	39.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1.00000	2	31.88	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,823.00000	2,708	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	36.68	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,572.00000	4,457	36.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			4.00000	6	30.51	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,176.00000	2,062	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			116.00000	150	21.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.05	Put			438.00000	357	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			27.00000	35	24.96	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,099.00000	992	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			32.00000	42	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,004.00000	899	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			95.00000	123	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			517.00000	430	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			70.00000	92	22.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			642.00000	548	22.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			58.00000	75	22.89	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			730.00000	632	22.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			47.00000	62	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			819.00000	719	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			43.00000	56	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			865.00000	763	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			52.00000	68	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			774.00000	675	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			70.00000	92	22.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			642.00000	548	22.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			52.00000	68	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			774.00000	675	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			63.00000	83	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			686.00000	590	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			8.00000	11	28.59	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,781.00000	1,667	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			43.00000	56	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			865.00000	763	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			39.00000	51	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			911.00000	808	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			39.00000	51	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			911.00000	808	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			29.00000	38	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			1,052.00000	945	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			35.00000	46	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			958.00000	853	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			21.00000	27	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,243.00000	1,133	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			22.00000	29	25.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,195.00000	1,086	25.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			25.00000	32	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,147.00000	1,039	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			32.00000	42	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,004.00000	899	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			19.00000	24	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,291.00000	1,181	26.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.15	Call			15.00000	19	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,437.00000	1,325	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			11.00000	15	27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,584.00000	1,471	27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			10.00000	12	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,682.00000	1,569	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			9.00000	11	28.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,731.00000	1,618	28.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			11.00000	15	27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,584.00000	1,471	27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			8.00000	10	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,830.00000	1,717	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			9.00000	11	28.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,731.00000	1,618	28.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			5.00000	7	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,077.00000	1,964	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			3.00000	3	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,425.00000	2,310	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			3.00000	5	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,276.00000	2,161	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			5.00000	6	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,127.00000	2,013	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			5.00000	6	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,127.00000	2,013	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			3.00000	4	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,325.00000	2,211	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			2.00000	2	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,624.00000	2,509	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1.00000	2	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,723.00000	2,609	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1.00000	2	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,773.00000	2,658	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1.00000	1	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,873.00000	2,758	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1.00000	1	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,073.00000	2,958	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			0.00000	1	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,323.00000	3,207	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			0.00000	1	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,273.00000	3,157	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1.00000	1	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,173.00000	3,057	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			2.00000	3	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,574.00000	2,459	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			2.00000	2	31.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,674.00000	2,559	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1.00000	1	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,923.00000	2,808	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			1.00000	1	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,023.00000	2,908	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1.00000	1	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,073.00000	2,958	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			2.00000	3	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,474.00000	2,360	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			3.00000	4	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,375.00000	2,261	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1.00000	2	31.88	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,823.00000	2,708	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1.00000	1	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,973.00000	2,858	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			3.00000	4	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,375.00000	2,261	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			0.00000	0	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			3,422.00000	3,307	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			0.00000	1	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			3,372.00000	3,257	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			0.00000	0	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,572.00000	3,457	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			0.00000	0	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			3,472.00000	3,357	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	36.68	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,572.00000	4,457	36.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			0.00000	0	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,872.00000	3,757	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			0.00000	0	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,772.00000	3,657	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			0.00000	0	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			4,272.00000	4,157	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			0.00000	0	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,672.00000	4,557	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	38.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,072.00000	4,957	38.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			0.00000	0	40.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,472.00000	5,357	40.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,172.00000	4,057	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			0.00000	0	38.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,972.00000	4,857	38.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	40.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,372.00000	5,257	40.33	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 14/12/2009 Currency Future	9.10	Call			16.00000	20	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,388.00000	1,277	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			6.00000	8	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,978.00000	1,865	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,372.00000	4,257	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			0.00000	0	41.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,572.00000	5,457	41.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			7.00000	9	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,879.00000	1,766	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			2.00000	3	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,474.00000	2,360	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			0.00000	0	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,672.00000	3,557	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	38.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,872.00000	4,757	38.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			27.00000	35	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,099.00000	992	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	34.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,072.00000	3,957	34.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	42.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,872.00000	5,757	42.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	37.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,772.00000	4,657	37.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	40.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,372.00000	5,257	40.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	43.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,972.00000	5,857	43.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	0	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,972.00000	3,857	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	39.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,172.00000	5,057	39.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	42.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,772.00000	5,657	42.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	38.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,072.00000	4,957	38.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			11.00000	13	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,633.00000	1,520	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			4.00000	5	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,226.00000	2,112	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	0	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			4,022.00000	3,907	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	36.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,622.00000	4,507	36.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	39.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.95	Put		5,222.00000	5,107	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		0.00000	0	42.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,822.00000	5,707	42.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		0.00000	0	34.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		4,072.00000	3,957	34.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		12.00000	16	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,535.00000	1,423	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		0.00000	1	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,323.00000	3,207	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		0.00000	0	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,922.00000	3,807	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		0.00000	0	36.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,522.00000	4,407	36.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		0.00000	0	39.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,122.00000	5,007	39.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		16.00000	20	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,388.00000	1,277	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,372.00000	4,257	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		6.00000	7	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		2,028.00000	1,914	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		1.00000	1	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,223.00000	3,107	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		0.00000	0	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,822.00000	3,707	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		0.00000	0	35.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,422.00000	4,307	35.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		0.00000	0	41.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,522.00000	5,407	41.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		0.00000	0	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,572.00000	3,457	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		25.00000	32	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,147.00000	1,039	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		0.00000	0	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,522.00000	3,407	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	0	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,122.00000	4,007	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		13.00000	17	27.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,486.00000	1,374	27.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		0.00000	0	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,622.00000	3,507	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		0.00000	0	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		4,222.00000	4,107	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		0.00000	0	37.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,822.00000	4,707	37.82	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	13.75	Call			0.00000	0	43.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			6,022.00000	5,907	43.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,172.00000	4,057	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	43.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			6,172.00000	6,057	43.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	43.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			6,072.00000	5,957	43.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,122.00000	4,007	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	37.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,722.00000	4,607	37.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	42.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,922.00000	5,807	42.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	44.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,272.00000	6,157	44.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,922.00000	3,807	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	39.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,122.00000	5,007	39.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	44.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,322.00000	6,207	44.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	41.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,722.00000	5,607	41.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	41.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,622.00000	5,507	41.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			35.00000	46	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			958.00000	853	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	38.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,922.00000	4,807	38.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	40.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,322.00000	5,207	40.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			574.00000	674	20.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			46.00000	31	20.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			21.00000	27	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,243.00000	1,133	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			1.00000	1	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,123.00000	3,008	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,822.00000	3,707	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	41.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,622.00000	5,507	41.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			841.00000	951	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			14.00000	8	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			232.00000	302	20.05	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	7.70	Put			204.00000	159	20.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			889.00000	1,000	20.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			11.00000	6	20.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			3.00000	3	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,425.00000	2,310	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			795.00000	904	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			17.00000	10	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			2.00000	3	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,524.00000	2,410	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	36.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,622.00000	4,507	36.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			795.00000	904	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			17.00000	10	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			936.00000	1,049	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			8.00000	5	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,178.00000	4,293	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,678.00000	2,793	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			0.00000	0	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,181.00000	1,296	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			3.00000	3	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	48.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,822.00000	7,707	48.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,428.00000	4,543	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,928.00000	3,043	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,430.00000	1,545	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			2.00000	1	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			191.00000	247	20.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			263.00000	203	20.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	47.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,572.00000	7,457	47.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	38.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,922.00000	4,807	38.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,728.00000	2,843	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			0.00000	0	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,729.00000	1,844	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			1.00000	1	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,928.00000	2,044	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			0.00000	0	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	47.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,422.00000	7,307	47.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			2,978.00000	3,093	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	31.66	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	5.75	Call			1,978.00000	2,094	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			0.00000	0	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			984.00000	1,098	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			7.00000	5	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	47.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,522.00000	7,407	47.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,878.00000	2,993	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,878.00000	1,994	28.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			1.00000	0	28.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	47.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,622.00000	7,507	47.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,828.00000	2,943	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,829.00000	1,944	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			1.00000	1	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	48.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,672.00000	7,557	48.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,078.00000	3,193	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,078.00000	2,193	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			0.00000	0	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,082.00000	1,197	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			4.00000	4	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,128.00000	3,243	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,128.00000	2,243	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			0.00000	0	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,132.00000	1,246	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			4.00000	3	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	47.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,372.00000	7,257	47.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,278.00000	3,393	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,278.00000	2,393	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			0.00000	0	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,280.00000	1,395	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			3.00000	2	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			4.00000	5	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,226.00000	2,112	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	46.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,222.00000	7,107	46.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,378.00000	3,493	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,378.00000	2,493	30.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.35	Put			0.00000	0	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,380.00000	1,495	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			2.00000	2	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	46.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,122.00000	7,007	46.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,428.00000	3,543	28.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	28.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,428.00000	2,543	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			0.00000	0	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	46.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,072.00000	6,957	46.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,478.00000	3,593	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,478.00000	2,593	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			0.00000	0	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,479.00000	1,595	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			2.00000	1	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	46.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,022.00000	6,907	46.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,328.00000	3,443	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,328.00000	2,443	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			0.00000	0	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,330.00000	1,445	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			2.00000	2	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	46.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,172.00000	7,057	46.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,678.00000	3,793	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,679.00000	1,794	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			1.00000	1	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			704.00000	810	20.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			26.00000	16	20.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	45.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,822.00000	6,707	45.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,778.00000	3,893	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,778.00000	2,893	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,779.00000	1,894	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			1.00000	1	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			0.00000	0	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,722.00000	3,607	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	45.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,722.00000	6,607	45.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	44.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,222.00000	6,107	44.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,222.00000	8,107	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,322.00000	4,207	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,322.00000	8,207	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,578.00000	3,693	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,578.00000	2,693	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,579.00000	1,694	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			1.00000	1	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	44.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,422.00000	6,307	44.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,422.00000	8,307	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	44.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,522.00000	6,407	44.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,522.00000	8,407	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,528.00000	3,643	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,528.00000	2,643	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,529.00000	1,644	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			1.00000	1	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	44.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,472.00000	6,357	44.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,472.00000	8,357	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	45.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,672.00000	6,557	45.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,672.00000	8,557	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,722.00000	8,607	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,228.00000	3,343	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,228.00000	2,343	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			0.00000	0	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,231.00000	1,346	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			3.00000	2	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	45.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.50	Put		6,772.00000	6,657	45.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,772.00000	8,657	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		0.00000	0	45.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,572.00000	6,457	45.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,572.00000	8,457	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		3,728.00000	3,843	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	0	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		8,272.00000	8,157	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		3,878.00000	3,993	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		0.00000	0	43.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		6,122.00000	6,007	43.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		0.00000	0	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		8,122.00000	8,007	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,628.00000	3,743	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,628.00000	2,743	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		0.00000	0	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		1,629.00000	1,744	26.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		1.00000	1	26.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		660.00000	764	20.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		32.00000	21	20.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		0.00000	0	44.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,372.00000	6,257	44.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,372.00000	8,257	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		3,828.00000	3,943	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		8,172.00000	8,057	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		0.00000	0	45.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,622.00000	6,507	45.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,622.00000	8,507	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call		3,928.00000	4,043	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put		0.00000	0	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,928.00000	3,043	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,928.00000	2,044	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		0.00000	0	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		936.00000	1,049	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		8.00000	5	20.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	0	49.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,072.00000	7,957	49.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,978.00000	4,093	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	49.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,022.00000	7,907	49.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			4,078.00000	4,193	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			7.00000	8	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			1,929.00000	1,815	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	48.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			7,922.00000	7,807	48.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			4,128.00000	4,243	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			7.00000	9	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,879.00000	1,766	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	48.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			7,872.00000	7,757	48.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			4,028.00000	4,143	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			3,028.00000	3,143	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			2,028.00000	2,144	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			0.00000	0	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			1,033.00000	1,147	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			5.00000	4	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			6.00000	8	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,978.00000	1,865	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	48.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			7,972.00000	7,857	48.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,178.00000	4,293	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			3,178.00000	3,293	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			2,178.00000	2,293	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			0.00000	0	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,181.00000	1,296	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			3.00000	3	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			4,228.00000	4,343	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	48.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			7,772.00000	7,657	48.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			4,278.00000	4,393	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,278.00000	3,393	29.73	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	4.45	Put		0.00000	0	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,278.00000	2,393	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		0.00000	0	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,280.00000	1,395	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		3.00000	2	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	48.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		7,722.00000	7,607	48.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Call		4,328.00000	4,443	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Put		0.00000	0	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Call		4,378.00000	4,493	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Put		0.00000	0	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.97930	7.86210		19.73	1,875,135.50	235	30,842.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		781.00000	874	19.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		119.00000	95	19.24	0.00	0	110.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		435.00000	503	19.60	0.00	0	10.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		323.00000	274	19.60	0.00	0	100.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		386.00000	450	19.66	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		374.00000	320	19.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		198.00000	228	21.82	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		836.00000	749	21.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call		818.00000	914	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put		106.00000	85	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		461.00000	532	19.56	0.00	0	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		299.00000	253	19.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		208.00000	240	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		796.00000	711	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		978.00000	1,081	19.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		66.00000	51	19.07	0.00	0	500.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		576.00000	657	19.43	0.00	0	114.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		214.00000	177	19.43	0.00	0	200.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		488.00000	562	19.53	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		276.00000	232	19.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call		254.00000	294	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put		642.00000	564	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		857.00000	954	19.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		95.00000	75	19.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		517.00000	592	19.50	0.00	0	27.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		254.00000	213	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		242.00000	279	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		680.00000	600	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		937.00000	1,038	19.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		75.00000	58	19.11	0.00	0	4,005.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		546.00000	624	19.47	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		234.00000	195	19.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,063.00000	1,171	19.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.85	Put			51.00000	42	19.37	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			546.00000	624	19.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			234.00000	195	19.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			313.00000	361	20.11	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			501.00000	431	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			608.00000	691	19.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			196.00000	161	19.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			163.00000	188	22.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			1,001.00000	909	22.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call			410.00000	476	19.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put			348.00000	297	19.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			366.00000	424	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			404.00000	345	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			282.00000	325	20.49	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			570.00000	496	20.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			461.00000	532	19.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			299.00000	253	19.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			26.00000	30	30.55	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,214.00000	3,100	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			12.00000	14	33.70	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,449.00000	4,334	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			108.00000	124	24.30	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,396.00000	1,295	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			63.00000	71	26.97	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,050.00000	1,942	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call			230.00000	265	21.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put			718.00000	636	21.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			72.00000	82	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,860.00000	1,753	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			297.00000	343	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			535.00000	463	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			330.00000	380	19.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			468.00000	401	19.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			268.00000	309	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			606.00000	530	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			218.00000	252	21.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			756.00000	673	21.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			188.00000	217	22.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			876.00000	788	22.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			171.00000	197	22.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			959.00000	868	22.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			179.00000	207	22.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			917.00000	828	22.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			155.00000	179	22.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,043.00000	950	22.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.90	Call			135.00000	156	23.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,173.00000	1,076	23.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			118.00000	136	23.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,306.00000	1,206	23.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			129.00000	149	23.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,217.00000	1,119	23.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			141.00000	163	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,129.00000	1,034	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			95.00000	109	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,533.00000	1,430	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			88.00000	101	25.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,626.00000	1,521	25.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			78.00000	89	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,766.00000	1,660	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			84.00000	97	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,672.00000	1,567	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			72.00000	82	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,860.00000	1,753	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			20.00000	23	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,658.00000	3,543	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			75.00000	86	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,813.00000	1,706	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			60.00000	69	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,098.00000	1,989	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			53.00000	61	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,241.00000	2,132	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			44.00000	50	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,482.00000	2,371	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			51.00000	59	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,289.00000	2,179	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			58.00000	66	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,145.00000	2,037	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			58.00000	66	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,145.00000	2,037	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			49.00000	56	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,337.00000	2,227	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			49.00000	56	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,337.00000	2,227	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			38.00000	43	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,676.00000	2,564	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			36.00000	42	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,724.00000	2,612	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			39.00000	45	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,627.00000	2,516	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			35.00000	40	29.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,773.00000	2,661	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		32.00000	36	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,920.00000	2,807	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		27.00000	31	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		3,165.00000	3,051	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		23.00000	26	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,411.00000	3,297	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		24.00000	27	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,362.00000	3,248	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		25.00000	29	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,263.00000	3,149	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		24.00000	28	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,312.00000	3,198	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		30.00000	34	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		3,017.00000	2,904	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		31.00000	35	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,968.00000	2,856	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		28.00000	32	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		3,116.00000	3,002	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		26.00000	30	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,214.00000	3,100	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		29.00000	33	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,067.00000	2,953	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		33.00000	37	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,871.00000	2,758	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		35.00000	40	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,773.00000	2,661	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		31.00000	35	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,968.00000	2,856	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		22.00000	25	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,460.00000	3,346	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		21.00000	23	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,598.00000	3,484	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		22.00000	25	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,510.00000	3,395	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		22.00000	25	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,510.00000	3,395	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		21.00000	24	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,559.00000	3,445	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		18.00000	21	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,806.00000	3,691	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		20.00000	23	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,608.00000	3,494	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		17.00000	20	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,905.00000	3,790	32.58	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	11.55	Call		19.00000	22	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,707.00000	3,593	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		19.00000	21	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,757.00000	3,642	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		67.00000	77	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,955.00000	1,847	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		53.00000	61	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,241.00000	2,132	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		45.00000	52	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,433.00000	2,323	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		42.00000	48	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,530.00000	2,419	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		10.00000	11	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,697.00000	4,582	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		81.00000	93	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,719.00000	1,613	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		19.00000	21	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,757.00000	3,642	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		4.00000	5	35.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,842.00000	5,726	35.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		91.00000	105	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,579.00000	1,475	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		30.00000	34	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		3,017.00000	2,904	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		5.00000	6	35.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,693.00000	5,577	35.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		99.00000	114	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,487.00000	1,385	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		5.00000	6	35.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,593.00000	5,477	35.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		103.00000	119	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,441.00000	1,340	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		25.00000	29	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,263.00000	3,149	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		5.00000	6	35.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,543.00000	5,427	35.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		113.00000	130	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,351.00000	1,251	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		6.00000	7	35.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,443.00000	5,328	35.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		17.00000	19	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		4,004.00000	3,889	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		3.00000	5	36.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		6,091.00000	5,975	36.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		70.00000	79	26.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,908.00000	1,800	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			18.00000	20	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,856.00000	3,741	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			17.00000	19	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,955.00000	3,840	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			4.00000	5	36.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			6,041.00000	5,925	36.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			17.00000	19	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,004.00000	3,889	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			15.00000	18	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			4,103.00000	3,988	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			14.00000	16	33.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,202.00000	4,087	33.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			3.00000	4	35.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,290.00000	6,174	35.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			65.00000	74	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,003.00000	1,894	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			22.00000	25	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,460.00000	3,346	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			17.00000	19	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,955.00000	3,840	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			16.00000	18	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			4,054.00000	3,939	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			3.00000	4	36.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			6,141.00000	6,025	36.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			4.00000	5	36.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,942.00000	5,826	36.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			95.00000	109	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,533.00000	1,430	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			5.00000	6	35.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,643.00000	5,527	35.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			148.00000	171	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			1,086.00000	991	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			6.00000	7	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			5,344.00000	5,228	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			129.00000	149	23.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,217.00000	1,119	23.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			34.00000	39	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,822.00000	2,709	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			24.00000	28	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,312.00000	3,198	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			5.00000	7	35.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,493.00000	5,377	35.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			29.00000	33	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			3,067.00000	2,953	30.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.40	Call			21.00000	24	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,559.00000	3,445	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			4.00000	6	35.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,742.00000	5,626	35.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			36.00000	42	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,724.00000	2,612	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			34.00000	39	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,822.00000	2,709	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			6.00000	7	35.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,394.00000	5,278	35.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			123.00000	142	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,261.00000	1,163	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			4.00000	5	35.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,792.00000	5,676	35.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			6.00000	8	35.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,294.00000	5,178	35.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			41.00000	47	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,578.00000	2,467	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			7.00000	8	34.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,145.00000	5,029	34.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			42.00000	48	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,530.00000	2,419	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			7.00000	9	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,095.00000	4,979	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			8.00000	9	34.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,996.00000	4,880	34.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			47.00000	54	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,385.00000	2,275	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			44.00000	50	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,482.00000	2,371	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			7.00000	9	34.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,045.00000	4,930	34.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			55.00000	64	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,193.00000	2,084	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			10.00000	12	34.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,648.00000	4,533	34.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			65.00000	74	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,003.00000	1,894	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			11.00000	13	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,549.00000	4,433	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			348.00000	400	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			436.00000	371	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			11.00000	13	33.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,499.00000	4,384	33.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			51.00000	59	27.78	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	10.10	Put		2,289.00000	2,179	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		47.00000	54	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,385.00000	2,275	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		9.00000	10	34.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,846.00000	4,731	34.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		63.00000	71	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,050.00000	1,942	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		10.00000	12	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,598.00000	4,483	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		70.00000	79	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,908.00000	1,800	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		84.00000	97	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,672.00000	1,567	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		11.00000	13	33.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,499.00000	4,384	33.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		91.00000	105	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,579.00000	1,475	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		12.00000	14	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,400.00000	4,285	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,212.00000	4,329	33.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	33.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,713.00000	2,830	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		1.00000	1	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,245.00000	1,356	19.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		33.00000	27	19.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		9.00000	11	34.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,797.00000	4,681	34.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		0.00000	0	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,788.00000	7,671	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,462.00000	4,579	33.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	33.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		2,963.00000	3,080	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		1.00000	1	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,481.00000	1,595	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		19.00000	15	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		0.00000	1	34.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,538.00000	7,421	34.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		708.00000	798	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		146.00000	119	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		113.00000	130	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,351.00000	1,251	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		103.00000	119	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,441.00000	1,340	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		75.00000	86	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,813.00000	1,706	26.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.00	Call		15.00000	17	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		4,153.00000	4,038	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,763.00000	2,880	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		1.00000	1	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		1,771.00000	1,887	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		9.00000	7	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		14.00000	16	33.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,251.00000	4,137	33.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		6.00000	8	34.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		5,244.00000	5,129	34.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		2,913.00000	3,030	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		1.00000	1	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		1,918.00000	2,034	22.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		6.00000	5	22.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		1,967.00000	2,084	22.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		5.00000	5	22.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,020.00000	1,126	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		58.00000	46	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,013.00000	3,130	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		1.00000	1	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,017.00000	2,133	22.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		5.00000	4	22.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		2,813.00000	2,930	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		1.00000	1	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		1,820.00000	1,936	21.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		8.00000	6	21.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		896.00000	996	19.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		84.00000	66	19.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,113.00000	3,230	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		1.00000	1	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,116.00000	2,233	23.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		4.00000	3	23.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,153.00000	1,263	19.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		41.00000	34	19.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,163.00000	3,280	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		1.00000	0	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,166.00000	2,282	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		4.00000	3	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,199.00000	1,310	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		37.00000	30	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		12.00000	15	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put		4,350.00000	4,235	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,312.00000	3,430	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		0.00000	0	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,315.00000	2,432	24.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.55	Put		3.00000	2	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,339.00000	1,451	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		26.00000	22	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		7.00000	8	34.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		5,194.00000	5,079	34.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,362.00000	3,480	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		0.00000	0	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,365.00000	2,481	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		2.00000	2	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,386.00000	1,499	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		24.00000	19	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,462.00000	3,580	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		0.00000	0	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,464.00000	2,581	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		2.00000	2	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		640.00000	725	19.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		178.00000	146	19.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,412.00000	3,530	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		0.00000	0	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,414.00000	2,531	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		2.00000	2	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,433.00000	1,547	20.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		21.00000	17	20.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		608.00000	691	19.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		196.00000	161	19.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,263.00000	3,380	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		0.00000	0	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,265.00000	2,382	23.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		3.00000	3	23.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,292.00000	1,404	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		30.00000	24	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,512.00000	3,630	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		0.00000	0	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,514.00000	2,631	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		2.00000	2	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,529.00000	1,643	20.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		17.00000	14	20.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		674.00000	761	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		162.00000	132	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,662.00000	3,779	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		0.00000	0	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,663.00000	2,781	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		1.00000	1	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		1,674.00000	1,789	21.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		12.00000	9	21.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,762.00000	3,879	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			0.00000	0	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			9.00000	11	34.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,747.00000	4,632	34.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			3.00000	4	36.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,241.00000	6,124	36.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,238.00000	8,121	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			2.00000	3	35.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,340.00000	6,224	35.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,338.00000	8,221	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,562.00000	3,680	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			0.00000	0	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,564.00000	2,681	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			2.00000	2	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,577.00000	1,691	20.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			15.00000	12	20.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			2.00000	3	35.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,440.00000	6,324	35.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,438.00000	8,321	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			2.00000	3	35.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,540.00000	6,423	35.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,538.00000	8,421	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			2.00000	3	35.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,490.00000	6,373	35.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,488.00000	8,371	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			2.00000	2	35.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,689.00000	6,573	35.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,688.00000	8,571	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			1.00000	2	35.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,739.00000	6,623	35.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,738.00000	8,621	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,213.00000	3,330	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			0.00000	0	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,215.00000	2,332	23.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			3.00000	3	23.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			1.00000	2	35.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,789.00000	6,673	35.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	33.76	0.00	0	0.00

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	16.65	Put		8,788.00000	8,671	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call		2.00000	2	35.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put		6,590.00000	6,473	35.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call		0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put		8,588.00000	8,471	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call		3,712.00000	3,829	32.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put		0.00000	0	32.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call		1,722.00000	1,838	21.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put		10.00000	8	21.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call		13.00000	15	33.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,301.00000	4,186	33.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		8,288.00000	8,171	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		3,812.00000	3,929	32.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		0.00000	0	32.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		3.00000	4	36.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		6,191.00000	6,075	36.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		8,188.00000	8,071	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		3,862.00000	3,979	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		0.00000	0	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		2,863.00000	2,980	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		1.00000	1	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		1,869.00000	1,985	21.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		7.00000	6	21.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call		0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		8,138.00000	8,021	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call		3,612.00000	3,729	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put		0.00000	0	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,614.00000	2,731	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		2.00000	1	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,625.00000	1,740	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		13.00000	11	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		744.00000	836	19.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		132.00000	107	19.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		2.00000	3	35.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,390.00000	6,274	35.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,388.00000	8,271	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		2.00000	2	35.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,640.00000	6,523	35.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,638.00000	8,521	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call		3,962.00000	4,079	33.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put		0.00000	0	33.58	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	15.90	Call			0.00000	0	33.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put			8,038.00000	7,921	33.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call			4,012.00000	4,129	33.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put			0.00000	0	33.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call			4.00000	5	36.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put			5,992.00000	5,876	36.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call			0.00000	0	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put			7,988.00000	7,871	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Call			4,062.00000	4,179	33.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put			0.00000	0	33.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call			3,063.00000	3,180	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put			1.00000	1	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call			2,066.00000	2,183	22.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put			4.00000	4	22.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call			1,108.00000	1,217	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put			46.00000	37	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call			0.00000	0	33.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put			7,938.00000	7,821	33.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call			4,162.00000	4,279	33.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put			0.00000	0	33.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,163.00000	3,280	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	0	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,166.00000	2,282	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			4.00000	3	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,199.00000	1,310	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			37.00000	30	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call			0.00000	0	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put			7,838.00000	7,721	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call			4,312.00000	4,429	33.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put			0.00000	0	33.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,312.00000	3,430	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			0.00000	0	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,315.00000	2,432	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			3.00000	2	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,339.00000	1,451	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			26.00000	22	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call			0.00000	0	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put			7,688.00000	7,571	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call			4,262.00000	4,379	33.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put			0.00000	0	33.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call			0.00000	0	34.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put			7,738.00000	7,621	34.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Call			4,362.00000	4,479	33.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Put			0.00000	0	33.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Call			0.00000	1	34.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	15.50	Put			7,638.00000	7,521	34.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Call			4,412.00000	4,529	33.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Put			0.00000	0	33.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,412.00000	3,530	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			0.00000	0	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,414.00000	2,531	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			2.00000	2	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,433.00000	1,547	20.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			21.00000	17	20.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Call			0.00000	1	34.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Put			7,588.00000	7,471	34.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.75	Call			4,112.00000	4,229	33.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.75	Put			0.00000	0	33.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.75	Call			4.00000	5	35.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.75	Put			5,892.00000	5,776	35.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.75	Call			0.00000	0	34.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.75	Put			7,888.00000	7,771	34.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.95	Call			0.00000	4,029	33.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.95	Put			0.00000	0	33.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			0.00000	3,030	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			0.00000	1	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			0.00000	2,034	22.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			0.00000	5	22.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			0.00000	1,081	19.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			0.00000	51	19.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			0.00000	400	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			0.00000	371	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.95	Call			0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.95	Put			0.00000	7,971	33.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.11550		7.99690		19.77	16,231.00	2	17,168.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			954.00000	1,048	18.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			157.00000	132	18.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			566.00000	634	19.45	285,300,000.00	450	450.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			419.00000	369	19.45	158,670,000.00	430	430.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			497.00000	559	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			501.00000	444	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			284.00000	317	21.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,037.00000	952	21.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			264.00000	296	22.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,118.00000	1,030	22.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			990.00000	1,085	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			144.00000	120	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			591.00000	661	19.38	0.00	0	200.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			394.00000	345	19.38	0.00	0	300.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			542.00000	608	19.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.90	Put			446.00000	393	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			294.00000	329	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			997.00000	913	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,145.00000	1,250	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			98.00000	85	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			698.00000	776	19.12	0.00	0	390.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			301.00000	260	19.12	0.00	0	130.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			340.00000	380	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			843.00000	765	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,027.00000	1,124	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			130.00000	109	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			616.00000	688	19.32	0.00	0	233.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			369.00000	323	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			642.00000	717	19.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			346.00000	301	19.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			642.00000	717	19.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			346.00000	301	19.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			670.00000	746	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			323.00000	280	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			223.00000	249	22.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,326.00000	1,234	22.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			591.00000	661	19.38	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			394.00000	345	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			520.00000	584	19.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			473.00000	418	19.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			478.00000	536	19.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			532.00000	471	19.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			410.00000	458	20.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			663.00000	593	20.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			395.00000	441	20.40	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			698.00000	626	20.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			520.00000	584	19.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			473.00000	418	19.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			47.00000	52	31.17	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,200.00000	4,087	31.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			29.00000	31	33.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,432.00000	5,316	33.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			5.00000	6	37.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,508.00000	9,390	37.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			185.00000	205	23.84	0.00	0	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,588.00000	1,490	23.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			131.00000	145	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,134.00000	2,030	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			366.00000	409	20.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			769.00000	694	20.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.15	Call			443.00000	495	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			596.00000	529	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			426.00000	476	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			629.00000	561	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			380.00000	425	20.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			733.00000	659	20.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			316.00000	353	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			919.00000	838	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			353.00000	394	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			806.00000	729	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			328.00000	366	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			881.00000	801	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			305.00000	341	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			958.00000	875	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			209.00000	233	23.21	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,412.00000	1,318	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			274.00000	306	21.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,077.00000	991	21.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			239.00000	267	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,242.00000	1,151	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			256.00000	285	22.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,159.00000	1,070	22.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			231.00000	258	22.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,284.00000	1,192	22.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			216.00000	241	23.05	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,369.00000	1,276	23.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			247.00000	276	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,200.00000	1,110	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			174.00000	193	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,677.00000	1,578	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			159.00000	177	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,812.00000	1,711	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			169.00000	187	24.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,722.00000	1,622	24.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			150.00000	167	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,903.00000	1,801	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			164.00000	182	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,767.00000	1,666	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			52.00000	58	30.57	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,956.00000	3,842	30.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			155.00000	172	24.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,858.00000	1,756	24.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			120.00000	134	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,273.00000	2,168	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			104.00000	116	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 14/06/2010 Currency Future	10.40	Put		2,508.00000	2,400	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		117.00000	130	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		2,320.00000	2,214	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		127.00000	141	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,181.00000	2,076	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		185.00000	205	23.84	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,588.00000	1,490	23.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		146.00000	162	25.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,949.00000	1,846	25.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		138.00000	153	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,041.00000	1,938	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		124.00000	138	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		2,227.00000	2,122	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		110.00000	123	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,413.00000	2,307	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		42.00000	47	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		4,445.00000	4,331	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		142.00000	158	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,995.00000	1,892	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		135.00000	149	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,088.00000	1,984	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		114.00000	126	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,367.00000	2,261	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		107.00000	119	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,460.00000	2,354	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		41.00000	46	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,494.00000	4,380	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		138.00000	153	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,041.00000	1,938	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		110.00000	123	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,413.00000	2,307	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		99.00000	110	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,602.00000	2,494	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		39.00000	43	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,642.00000	4,527	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		127.00000	141	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,181.00000	2,076	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		107.00000	119	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,460.00000	2,354	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		102.00000	113	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,555.00000	2,447	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		96.00000	107	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,649.00000	2,541	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		91.00000	101	27.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,745.00000	2,636	27.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.75	Call			36.00000	40	32.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,790.00000	4,675	32.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			142.00000	158	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,995.00000	1,892	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			40.00000	44	31.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,593.00000	4,478	31.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			179.00000	199	23.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,632.00000	1,534	23.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			135.00000	149	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,088.00000	1,984	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			146.00000	162	25.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,949.00000	1,846	25.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			46.00000	51	31.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,249.00000	4,136	31.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			190.00000	212	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,543.00000	1,446	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			179.00000	199	23.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,632.00000	1,534	23.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			45.00000	50	31.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,298.00000	4,184	31.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			196.00000	219	23.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,499.00000	1,403	23.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,247.00000	4,366	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			0.00000	0	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			2,751.00000	2,870	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			4.00000	4	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,317.00000	1,426	19.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			70.00000	60	19.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			68.00000	76	28.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,322.00000	3,210	28.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			21.00000	23	35.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,274.00000	6,158	35.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			13.00000	14	37.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,766.00000	7,649	37.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,497.00000	4,616	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,000.00000	3,118	24.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			3.00000	3	24.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,541.00000	1,653	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			44.00000	38	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			77.00000	85	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			3,080.00000	2,969	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			40.00000	45	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,544.00000	4,429	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			23.00000	26	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	14.00	Put		6,026.00000	5,910	34.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		14.00000	15	36.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,517.00000	7,400	36.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		851.00000	939	18.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		205.00000	174	18.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		203.00000	226	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,456.00000	1,360	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		169.00000	187	24.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,722.00000	1,622	24.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		53.00000	59	30.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,907.00000	3,793	30.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		2,801.00000	2,919	23.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		4.00000	4	23.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		1,821.00000	1,936	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		24.00000	21	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		70.00000	77	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,273.00000	3,162	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		31.00000	34	33.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,234.00000	5,118	33.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,013.00000	2,130	20.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		16.00000	14	20.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,104.00000	1,208	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		107.00000	92	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		51.00000	55	30.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		4,054.00000	3,940	30.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		33.00000	36	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		5,036.00000	4,921	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		66.00000	72	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,419.00000	3,307	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		43.00000	48	31.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,396.00000	4,282	31.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		29.00000	32	33.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,382.00000	5,266	33.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,050.00000	3,168	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		3.00000	2	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,061.00000	2,179	20.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		15.00000	13	20.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		63.00000	69	29.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,516.00000	3,404	29.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		28.00000	31	33.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,481.00000	5,365	33.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		2,900.00000	3,019	24.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		3.00000	3	24.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		1,917.00000	2,032	20.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		20.00000	17	20.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.10	Call			460.00000	514	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			563.00000	498	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			94.00000	104	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,697.00000	2,589	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			59.00000	65	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,662.00000	3,549	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			27.00000	29	33.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,630.00000	5,514	33.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			2,851.00000	2,969	23.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			4.00000	3	23.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			1,869.00000	1,984	20.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			22.00000	18	20.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			58.00000	64	29.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,711.00000	3,598	29.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			38.00000	42	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,691.00000	4,576	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			26.00000	29	34.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,679.00000	5,563	34.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			89.00000	99	27.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,792.00000	2,683	27.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			57.00000	62	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,760.00000	3,647	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			37.00000	41	32.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,740.00000	4,626	32.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			26.00000	28	34.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,729.00000	5,613	34.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			61.00000	68	29.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,565.00000	3,452	29.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			28.00000	30	33.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,531.00000	5,415	33.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,099.00000	3,218	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			2.00000	2	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,110.00000	2,228	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			13.00000	12	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,187.00000	1,293	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			90.00000	78	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			104.00000	116	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,508.00000	2,400	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			64.00000	71	29.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,467.00000	3,355	29.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,149.00000	3,268	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			2.00000	2	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,159.00000	2,277	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			12.00000	11	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,230.00000	1,337	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 14/06/2010 Currency Future	6.85	Put			83.00000	72	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,199.00000	3,317	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			2.00000	2	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,208.00000	2,326	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			11.00000	10	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,273.00000	1,381	18.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			76.00000	66	18.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			67.00000	74	29.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,370.00000	3,258	29.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			44.00000	49	31.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,347.00000	4,233	31.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			30.00000	32	33.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,333.00000	5,217	33.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,348.00000	3,467	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			2.00000	1	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,356.00000	2,474	21.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			9.00000	8	21.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,405.00000	1,516	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			58.00000	50	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			72.00000	79	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,225.00000	3,114	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			31.00000	34	33.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			5,184.00000	5,069	33.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,398.00000	3,517	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			1.00000	1	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,405.00000	2,523	22.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			8.00000	7	22.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,450.00000	1,561	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			53.00000	46	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			73.00000	81	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			3,176.00000	3,065	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			48.00000	53	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			4,151.00000	4,038	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			32.00000	35	32.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			5,135.00000	5,020	32.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,448.00000	3,567	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			1.00000	1	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,454.00000	2,572	22.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			8.00000	7	22.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,496.00000	1,607	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			49.00000	41	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			727.00000	807	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			280.00000	241	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			75.00000	83	28.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			3,128.00000	3,017	28.42	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	12.05	Call		49.00000	54	30.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		4,103.00000	3,989	30.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		32.00000	36	32.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		5,086.00000	4,970	32.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,498.00000	3,617	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		1.00000	1	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,504.00000	2,622	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		7.00000	6	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		757.00000	839	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		260.00000	223	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,299.00000	3,417	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		2.00000	2	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,307.00000	2,424	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		10.00000	9	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,361.00000	1,470	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		64.00000	55	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		19.00000	21	35.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,522.00000	6,406	35.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		60.00000	66	29.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,613.00000	3,501	29.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		19.00000	21	35.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,572.00000	6,455	35.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		19.00000	21	35.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,622.00000	6,505	35.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		3,698.00000	3,816	27.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		1.00000	1	27.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		2,702.00000	2,820	23.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		5.00000	4	23.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		1,727.00000	1,841	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		30.00000	25	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		885.00000	975	18.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		188.00000	159	18.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		36.00000	39	32.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		4,839.00000	4,724	32.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		21.00000	23	35.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		6,324.00000	6,207	35.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		3,748.00000	3,866	28.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		1.00000	1	28.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call		1,774.00000	1,888	19.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put		27.00000	23	19.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call		919.00000	1,011	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put		172.00000	145	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call		10.00000	12	37.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put		8,263.00000	8,146	37.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call		3,648.00000	3,766	27.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.35	Put		1.00000	1	27.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		2,652.00000	2,770	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put		5.00000	5	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		1,680.00000	1,793	19.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		33.00000	28	19.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		20.00000	23	35.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		6,374.00000	6,257	35.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call		10.00000	11	37.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put		8,363.00000	8,246	37.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call		3,548.00000	3,667	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put		1.00000	1	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call		2,553.00000	2,671	22.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put		6.00000	6	22.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call		1,587.00000	1,700	19.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put		40.00000	34	19.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call		787.00000	871	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put		240.00000	206	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call		20.00000	22	35.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put		6,473.00000	6,356	35.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		9.00000	10	37.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		8,462.00000	8,345	37.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		9.00000	10	37.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,562.00000	8,444	37.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		9.00000	10	37.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,512.00000	8,395	37.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		89.00000	99	27.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,792.00000	2,683	27.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		37.00000	41	32.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,740.00000	4,626	32.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		18.00000	20	35.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,721.00000	6,604	35.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		8.00000	9	37.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,711.00000	8,593	37.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		18.00000	20	35.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,721.00000	6,604	35.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,249.00000	3,367	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		2.00000	2	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,257.00000	2,375	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		11.00000	9	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		87.00000	96	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,840.00000	2,731	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		18.00000	19	35.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,771.00000	6,654	35.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		8.00000	9	37.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,761.00000	8,643	37.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.80	Call			85.00000	94	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			2,888.00000	2,778	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			17.00000	19	35.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			6,820.00000	6,704	35.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			7.00000	8	37.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			8,811.00000	8,693	37.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			8.00000	10	37.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,611.00000	8,494	37.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			10.00000	11	37.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,313.00000	8,196	37.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			3,798.00000	3,916	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put			1.00000	1	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call			22.00000	24	34.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			6,225.00000	6,108	34.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			11.00000	12	37.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			8,214.00000	8,097	37.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			3,848.00000	3,966	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			1.00000	1	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call			22.00000	24	34.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,175.00000	6,059	34.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			11.00000	12	37.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			8,164.00000	8,047	37.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call			3,947.00000	4,066	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put			1.00000	0	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call			2,950.00000	3,068	24.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put			3.00000	3	24.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call			1,965.00000	2,081	20.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put			18.00000	15	20.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call			1,065.00000	1,166	18.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put			118.00000	100	18.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call			23.00000	25	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put			6,076.00000	5,960	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call			12.00000	13	37.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			8,065.00000	7,947	37.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			3,997.00000	4,116	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put			0.00000	0	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call			12.00000	13	37.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put			8,015.00000	7,898	37.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Call			4,097.00000	4,216	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			0.00000	0	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			24.00000	26	34.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			5,927.00000	5,811	34.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			12.00000	13	37.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			7,915.00000	7,798	37.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			4,147.00000	4,266	28.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.85	Put			0.00000	0	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			24.00000	27	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			5,878.00000	5,761	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			12.00000	14	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			7,866.00000	7,748	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			4,047.00000	4,166	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			0.00000	0	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,050.00000	3,168	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			3.00000	2	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,061.00000	2,179	20.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			15.00000	13	20.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,145.00000	1,250	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			98.00000	85	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			52.00000	56	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			4,005.00000	3,891	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			24.00000	26	34.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			5,977.00000	5,860	34.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			12.00000	13	37.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put			7,965.00000	7,848	37.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call			4,197.00000	4,316	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put			0.00000	0	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,199.00000	3,317	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			2.00000	2	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,208.00000	2,326	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			11.00000	10	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,273.00000	1,381	18.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			76.00000	66	18.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call			54.00000	60	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put			3,858.00000	3,744	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call			25.00000	27	34.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put			5,828.00000	5,712	34.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call			13.00000	14	37.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put			7,816.00000	7,698	37.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call			56.00000	61	30.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put			3,809.00000	3,696	30.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call			25.00000	28	34.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put			5,778.00000	5,662	34.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call			4,297.00000	4,416	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Put			0.00000	0	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,299.00000	3,417	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			2.00000	2	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,307.00000	2,424	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			10.00000	9	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,361.00000	1,470	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			64.00000	55	19.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.70	Call		13.00000	14	37.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		7,716.00000	7,599	37.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Call		4,347.00000	4,466	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Put		0.00000	0	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Call		13.00000	15	37.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Put		7,666.00000	7,549	37.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Call		4,397.00000	4,516	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Put		0.00000	0	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Call		13.00000	15	37.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Put		7,616.00000	7,499	37.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.10	Call		0.00000	4,016	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.10	Put		0.00000	1	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.10	Call		0.00000	25	34.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.10	Put		0.00000	6,009	34.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.10	Call		0.00000	13	37.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.10	Put		0.00000	7,997	37.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			8.25170	8.13110		19.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		594.00000	654	19.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		613.00000	552	19.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.00	Call		657.00000	723	19.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.00	Put		526.00000	471	19.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		703.00000	772	19.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		472.00000	420	19.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		728.00000	798	19.15	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		446.00000	396	19.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		752.00000	825	19.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		421.00000	373	19.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Call		804.00000	880	18.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Put		373.00000	328	18.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Call		778.00000	852	18.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Put		397.00000	350	18.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		680.00000	747	19.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		499.00000	445	19.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		636.00000	699	19.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		554.00000	497	19.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		728.00000	798	19.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		446.00000	396	19.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		508.00000	557	20.25	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		777.00000	706	20.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		614.00000	676	19.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		583.00000	524	19.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		540.00000	593	19.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		709.00000	641	19.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		558.00000	612	19.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		676.00000	610	19.84	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 13/09/2010 Currency Future	4.40	Call		3,733.00000	3,854	25.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		2.00000	2	25.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,740.00000	2,860	21.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		9.00000	8	21.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,784.00000	1,897	19.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		53.00000	45	19.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		979.00000	1,066	18.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		248.00000	214	18.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		179.00000	196	25.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,448.00000	2,344	25.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		84.00000	92	29.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,353.00000	4,240	29.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		46.00000	50	33.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put		6,315.00000	6,198	33.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		26.00000	29	35.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put		8,295.00000	8,177	35.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call		3,883.00000	4,003	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put		2.00000	1	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call		2,888.00000	3,008	21.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put		7.00000	6	21.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call		1,921.00000	2,036	19.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put		40.00000	34	19.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call		1,078.00000	1,169	18.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put		197.00000	168	18.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call		192.00000	210	25.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put		2,311.00000	2,209	25.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call		89.00000	97	29.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put		4,208.00000	4,095	29.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call		48.00000	53	33.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put		6,167.00000	6,051	33.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call		28.00000	31	35.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put		8,147.00000	8,029	35.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call		3,833.00000	3,953	25.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put		2.00000	2	25.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call		2,839.00000	2,958	21.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put		8.00000	7	21.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call		1,875.00000	1,989	19.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put		44.00000	38	19.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call		1,044.00000	1,134	18.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put		213.00000	182	18.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call		188.00000	206	25.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put		2,357.00000	2,254	25.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		88.00000	95	29.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,256.00000	4,144	29.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		48.00000	52	33.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,216.00000	6,100	33.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		27.00000	30	35.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,196.00000	8,079	35.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call		3,982.00000	4,103	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put		1.00000	1	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call		2,987.00000	3,107	22.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put		6.00000	5	22.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		2,015.00000	2,131	19.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		33.00000	29	19.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		1,147.00000	1,248	18.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		166.00000	146	18.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		202.00000	220	24.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		2,221.00000	2,118	24.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call		93.00000	100	29.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put		4,111.00000	3,998	29.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call		50.00000	54	32.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put		6,069.00000	5,952	32.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call		29.00000	32	35.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put		8,048.00000	7,930	35.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call		4,032.00000	4,153	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put		1.00000	1	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call		3,037.00000	3,157	22.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put		5.00000	5	22.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call		2,062.00000	2,179	19.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put		31.00000	27	19.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call		1,186.00000	1,288	18.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put		155.00000	137	18.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call		206.00000	225	24.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put		2,175.00000	2,073	24.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call		94.00000	102	29.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put		4,063.00000	3,950	29.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call		50.00000	55	32.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put		6,019.00000	5,903	32.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call		30.00000	32	35.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put		7,999.00000	7,880	35.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call		4,082.00000	4,202	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put		1.00000	1	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call		3,086.00000	3,206	22.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put		5.00000	5	22.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call		2,110.00000	2,227	19.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put		29.00000	25	19.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call		1,226.00000	1,329	18.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put		145.00000	127	18.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call		211.00000	230	24.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put		2,130.00000	2,028	24.70	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 13/09/2010 Currency Future	12.05	Call			95.00000	103	29.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put			4,014.00000	3,901	29.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			51.00000	55	32.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			5,970.00000	5,854	32.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			30.00000	32	35.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			7,949.00000	7,831	35.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			4,182.00000	4,302	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			1.00000	1	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			3,186.00000	3,306	23.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			4.00000	4	23.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			2,205.00000	2,323	20.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			24.00000	21	20.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,307.00000	1,412	18.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Put			126.00000	110	18.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			220.00000	240	24.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			2,039.00000	1,939	24.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			98.00000	107	29.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			3,917.00000	3,805	29.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			52.00000	57	32.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			5,871.00000	5,755	32.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			31.00000	33	35.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			7,850.00000	7,731	35.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			4,232.00000	4,352	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			1.00000	0	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			3,235.00000	3,356	23.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			4.00000	4	23.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call			2,253.00000	2,371	20.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			22.00000	20	20.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,348.00000	1,454	18.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			117.00000	102	18.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			225.00000	246	24.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			1,994.00000	1,894	24.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			100.00000	108	28.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			3,869.00000	3,757	28.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			53.00000	57	32.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			5,822.00000	5,706	32.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			31.00000	34	35.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			7,800.00000	7,682	35.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,331.00000	4,452	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			0.00000	0	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,335.00000	3,455	23.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put			4.00000	3	23.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call			2,350.00000	2,468	20.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put			19.00000	17	20.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call			1,432.00000	1,539	18.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	6.80	Put			101.00000	88	18.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call			236.00000	258	24.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put			1,905.00000	1,806	24.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call			103.00000	112	28.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put			3,772.00000	3,660	28.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call			55.00000	59	32.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put			5,723.00000	5,607	32.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call			32.00000	34	35.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put			7,701.00000	7,583	35.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call			4,282.00000	4,402	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put			0.00000	0	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call			3,285.00000	3,405	23.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put			4.00000	4	23.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Call			2,302.00000	2,420	20.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put			21.00000	18	20.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call			1,390.00000	1,496	18.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put			109.00000	95	18.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call			231.00000	252	24.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put			1,950.00000	1,850	24.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call			102.00000	110	28.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put			3,821.00000	3,708	28.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call			54.00000	58	32.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put			5,773.00000	5,657	32.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call			31.00000	34	35.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put			7,750.00000	7,632	35.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Call			4,381.00000	4,502	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Put			0.00000	0	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Call			3,384.00000	3,505	23.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Put			3.00000	3	23.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Call			2,398.00000	2,517	20.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Put			17.00000	15	20.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Call			1,474.00000	1,583	18.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Put			93.00000	81	18.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Call			242.00000	264	23.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Put			1,861.00000	1,762	23.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Call			105.00000	114	28.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Put			3,724.00000	3,612	28.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Call			55.00000	60	32.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Put			5,674.00000	5,558	32.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Call			32.00000	35	35.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Put			7,651.00000	7,533	35.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Call			4,431.00000	4,552	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Put			0.00000	0	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Call			3,434.00000	3,555	24.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Put			3.00000	3	24.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	5.70	Call		2,447.00000	2,566	20.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Put		16.00000	14	20.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Call		1,517.00000	1,627	18.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Put		86.00000	75	18.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Call		248.00000	271	23.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Put		1,817.00000	1,719	23.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Call		107.00000	116	28.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Put		3,676.00000	3,564	28.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Call		56.00000	61	32.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Put		5,625.00000	5,509	32.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Call		33.00000	35	35.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Put		7,601.00000	7,484	35.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.00	Call		4,132.00000	4,252	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.00	Put		1.00000	1	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.00	Call		3,136.00000	3,256	22.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.00	Put		5.00000	4	22.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.00	Call		2,157.00000	2,275	19.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.00	Put		26.00000	23	19.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.00	Call		1,266.00000	1,370	18.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.00	Put		135.00000	118	18.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.00	Call		216.00000	235	24.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.00	Put		2,084.00000	1,983	24.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.00	Call		97.00000	105	29.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.00	Put		3,966.00000	3,853	29.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.00	Call		52.00000	56	32.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.00	Put		5,921.00000	5,804	32.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.00	Call		30.00000	33	35.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.00	Put		7,899.00000	7,781	35.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.37500	8.25300		19.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		695.00000	755	19.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put		692.00000	630	19.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		735.00000	799	19.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		632.00000	574	19.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		778.00000	845	19.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		575.00000	520	19.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call		824.00000	893	19.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put		521.00000	468	19.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Call		848.00000	919	19.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Put		495.00000	444	19.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Call		872.00000	945	18.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Put		469.00000	420	18.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		801.00000	869	19.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		548.00000	494	19.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		715.00000	777	19.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		662.00000	602	19.57	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 13/12/2010 Currency Future	8.30	Call			676.00000	734	19.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put			723.00000	659	19.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call			756.00000	821	19.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put			603.00000	546	19.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call			592.00000	643	20.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put			889.00000	818	20.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call			577.00000	626	20.45	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put			924.00000	851	20.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call			641.00000	695	19.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put			788.00000	720	19.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call			608.00000	660	20.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put			855.00000	785	20.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call			624.00000	677	20.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put			821.00000	752	20.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call			3,757.00000	3,879	24.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put			4.00000	4	24.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call			2,769.00000	2,888	20.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put			16.00000	13	20.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call			1,832.00000	1,944	18.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put			79.00000	69	18.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call			1,063.00000	1,147	18.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put			310.00000	272	18.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call			247.00000	268	24.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put			2,494.00000	2,393	24.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call			128.00000	138	28.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put			4,375.00000	4,263	28.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call			76.00000	82	31.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put			6,323.00000	6,207	31.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call			46.00000	51	34.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put			8,293.00000	8,176	34.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call			3,857.00000	3,979	24.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put			4.00000	4	24.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call			2,866.00000	2,986	20.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put			13.00000	11	20.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call			1,921.00000	2,033	18.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put			68.00000	58	18.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call			1,125.00000	1,211	18.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put			272.00000	236	18.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call			258.00000	279	24.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put			2,405.00000	2,304	24.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call			132.00000	142	28.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put			4,279.00000	4,167	28.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call			78.00000	84	31.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put			6,225.00000	6,109	31.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call			48.00000	53	34.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	16.40	Put		8,195.00000	8,078	34.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call		3,807.00000	3,929	24.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put		4.00000	4	24.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call		2,817.00000	2,937	20.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put		14.00000	12	20.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call		1,876.00000	1,988	18.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put		73.00000	63	18.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call		1,094.00000	1,179	18.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put		291.00000	254	18.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call		252.00000	274	24.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put		2,449.00000	2,349	24.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call		130.00000	140	28.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put		4,327.00000	4,215	28.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call		77.00000	83	31.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put		6,274.00000	6,158	31.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call		47.00000	52	34.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put		8,244.00000	8,127	34.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call		4,006.00000	4,128	25.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put		3.00000	3	25.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call		3,013.00000	3,134	20.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put		10.00000	9	20.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call		2,056.00000	2,171	18.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put		53.00000	46	18.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call		1,222.00000	1,320	18.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put		219.00000	195	18.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call		274.00000	296	24.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put		2,271.00000	2,171	24.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call		138.00000	149	28.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put		4,135.00000	4,024	28.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call		81.00000	87	31.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put		6,078.00000	5,962	31.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call		51.00000	55	34.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put		8,048.00000	7,930	34.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call		4,056.00000	4,177	25.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put		3.00000	2	25.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call		3,062.00000	3,184	21.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put		9.00000	9	21.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call		2,102.00000	2,218	18.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put		49.00000	43	18.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call		1,259.00000	1,358	18.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put		206.00000	183	18.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call		279.00000	302	24.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put		2,226.00000	2,127	24.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call		140.00000	151	28.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put		4,087.00000	3,976	28.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	14.20	Call		82.00000	88	31.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put		6,029.00000	5,913	31.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call		52.00000	56	34.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put		7,999.00000	7,881	34.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call		4,106.00000	4,227	25.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put		3.00000	2	25.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call		3,112.00000	3,233	21.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put		9.00000	8	21.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		2,149.00000	2,265	19.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		46.00000	40	19.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,297.00000	1,397	18.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		194.00000	172	18.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		285.00000	308	24.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,182.00000	2,083	24.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		142.00000	153	28.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,039.00000	3,928	28.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		83.00000	89	31.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		5,980.00000	5,864	31.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		52.00000	56	34.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		7,949.00000	7,831	34.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Call		4,155.00000	4,277	25.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put		2.00000	2	25.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call		3,161.00000	3,283	21.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put		8.00000	8	21.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call		2,195.00000	2,312	19.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put		42.00000	37	19.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call		1,335.00000	1,436	18.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put		182.00000	161	18.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call		290.00000	314	24.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put		2,137.00000	2,039	24.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call		144.00000	155	28.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put		3,991.00000	3,880	28.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call		84.00000	90	31.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put		5,931.00000	5,815	31.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call		53.00000	57	33.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put		7,900.00000	7,782	33.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call		4,205.00000	4,326	25.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put		2.00000	1	25.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call		3,211.00000	3,333	21.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put		8.00000	8	21.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call		2,242.00000	2,359	19.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put		39.00000	34	19.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call		1,374.00000	1,476	18.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put		171.00000	151	18.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call		296.00000	320	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 13/12/2010 Currency Future	10.05	Put		2,093.00000	1,995	23.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call		146.00000	157	27.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put		3,943.00000	3,832	27.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call		85.00000	91	31.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put		5,882.00000	5,766	31.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call		53.00000	57	33.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put		7,850.00000	7,732	33.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Call		4,255.00000	4,376	25.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put		2.00000	1	25.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call		3,261.00000	3,382	22.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put		8.00000	7	22.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call		2,289.00000	2,407	19.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put		36.00000	32	19.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call		1,413.00000	1,517	18.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put		160.00000	142	18.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call		302.00000	327	23.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put		2,049.00000	1,952	23.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call		148.00000	160	27.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put		3,895.00000	3,785	27.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call		86.00000	92	31.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Put		5,833.00000	5,717	31.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call		54.00000	58	33.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put		7,801.00000	7,683	33.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call		4,304.00000	4,426	25.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put		1.00000	1	25.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call		3,310.00000	3,432	22.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put		7.00000	7	22.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call		2,336.00000	2,454	19.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put		33.00000	29	19.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call		1,453.00000	1,558	18.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put		150.00000	133	18.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call		308.00000	333	23.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put		2,005.00000	1,908	23.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call		150.00000	162	27.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put		3,847.00000	3,737	27.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call		87.00000	93	31.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put		5,784.00000	5,668	31.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call		54.00000	59	33.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put		7,751.00000	7,634	33.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Call		3,957.00000	4,078	25.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Put		4.00000	3	25.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Call		2,964.00000	3,085	20.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Put		11.00000	10	20.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Call		2,010.00000	2,125	18.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Put		57.00000	50	18.82	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 13/12/2010 Currency Future	7.30	Call		1,189.00000	1,282	18.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Put		236.00000	207	18.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Call		268.00000	291	24.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Put		2,315.00000	2,216	24.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Call		136.00000	147	28.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Put		4,183.00000	4,072	28.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Call		80.00000	86	31.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Put		6,127.00000	6,011	31.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Call		50.00000	55	34.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Put		8,097.00000	7,980	34.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Call		4,354.00000	4,476	25.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Put		1.00000	1	25.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Call		3,360.00000	3,482	22.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Put		7.00000	7	22.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Call		2,384.00000	2,502	19.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Put		31.00000	27	19.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Call		1,494.00000	1,599	18.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Put		141.00000	124	18.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Call		314.00000	340	23.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Put		1,961.00000	1,865	23.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Call		153.00000	164	27.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Put		3,800.00000	3,689	27.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Call		88.00000	95	31.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Put		5,735.00000	5,620	31.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Call		55.00000	59	33.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Put		7,702.00000	7,584	33.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Call		4,404.00000	4,526	25.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Put		1.00000	1	25.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Call		3,410.00000	3,531	22.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Put		7.00000	6	22.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Call		2,431.00000	2,550	19.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Put		28.00000	25	19.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Call		1,534.00000	1,640	18.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Put		131.00000	115	18.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Call		321.00000	347	23.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Put		1,918.00000	1,822	23.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Call		155.00000	167	27.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Put		3,752.00000	3,642	27.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Call		89.00000	96	30.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Put		5,686.00000	5,571	30.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Call		56.00000	60	33.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Put		7,653.00000	7,535	33.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.35	Call		0.00000	4,029	25.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.35	Put		0.00000	4	25.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.35	Call		0.00000	3,035	20.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	5.35	Put		0.00000	10	20.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.35	Call		0.00000	2,079	18.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.35	Put		0.00000	54	18.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.35	Call		0.00000	1,245	18.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.35	Put		0.00000	220	18.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.35	Call		0.00000	714	19.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.35	Put		0.00000	689	19.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.35	Call		0.00000	285	24.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.35	Put		0.00000	2,260	24.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.35	Call		0.00000	145	28.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.35	Put		0.00000	4,120	28.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.35	Call		0.00000	86	31.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.35	Put		0.00000	6,061	31.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.35	Call		0.00000	54	34.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.35	Put		0.00000	8,029	34.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.84490	12.61020		17.65	9,941,952.60	774	39,735.00
£ / R On 14/12/2009 Currency Future	12.60	Call		315.00000	454	17.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		305.00000	209	17.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		370.00000	516	17.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		260.00000	171	17.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		495.00000	655	17.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		185.00000	110	17.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		430.00000	583	17.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		220.00000	138	17.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		565.00000	731	17.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		154.00000	86	17.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		601.00000	771	17.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		141.00000	76	17.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		755.00000	947	17.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		95.00000	52	17.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		922.00000	1,137	19.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		62.00000	42	19.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		879.00000	1,089	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		69.00000	44	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		1,010.00000	1,233	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		50.00000	38	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		796.00000	994	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		85.00000	49	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		715.00000	900	17.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		105.00000	55	17.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		529.00000	693	17.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		169.00000	98	17.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		400.00000	549	17.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		240.00000	154	17.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.35	Call			462.00000	619	17.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			202.00000	124	17.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			295.00000	424	17.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			335.00000	230	17.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			225.00000	320	17.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			465.00000	325	17.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			276.00000	396	17.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			366.00000	252	17.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			258.00000	370	17.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			398.00000	275	17.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			211.00000	297	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			500.00000	352	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			184.00000	254	17.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			574.00000	409	17.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			197.00000	275	17.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			537.00000	380	17.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			172.00000	235	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			612.00000	440	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			151.00000	205	18.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			690.00000	511	18.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			124.00000	169	18.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			813.00000	624	18.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			90.00000	122	19.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,029.00000	827	19.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			84.00000	115	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,074.00000	870	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			79.00000	108	20.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,119.00000	913	20.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			84.00000	115	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,074.00000	870	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			74.00000	101	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,164.00000	957	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			70.00000	95	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,210.00000	1,001	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			58.00000	80	21.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,348.00000	1,135	21.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			62.00000	85	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,302.00000	1,090	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			109.00000	148	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			898.00000	703	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			141.00000	192	18.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			731.00000	547	18.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			102.00000	139	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			942.00000	744	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			79.00000	108	20.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.65	Put			1,119.00000	913	20.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			66.00000	90	20.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,256.00000	1,045	20.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			62.00000	85	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,302.00000	1,090	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			70.00000	95	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,210.00000	1,001	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			96.00000	130	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			985.00000	785	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			109.00000	148	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			898.00000	703	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			116.00000	158	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			856.00000	663	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			141.00000	192	18.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			731.00000	547	18.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			151.00000	205	18.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			690.00000	511	18.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			161.00000	220	17.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			651.00000	475	17.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			74.00000	101	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,164.00000	957	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			102.00000	139	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			942.00000	744	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			161.00000	220	17.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			651.00000	475	17.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			84.00000	115	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,074.00000	870	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			37.00000	51	23.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,727.00000	1,506	23.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			52.00000	71	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,442.00000	1,226	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			49.00000	67	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,489.00000	1,272	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			49.00000	67	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,489.00000	1,272	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			46.00000	63	22.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,536.00000	1,318	22.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			39.00000	54	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,679.00000	1,459	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			32.00000	44	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,872.00000	1,649	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			35.00000	48	23.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,775.00000	1,553	23.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			34.00000	46	23.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,823.00000	1,601	23.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.50	Call			30.00000	41	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,920.00000	1,697	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			20.00000	28	25.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,310.00000	2,083	25.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			21.00000	30	25.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,261.00000	2,035	25.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			27.00000	37	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,017.00000	1,793	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			25.00000	34	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,115.00000	1,889	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			22.00000	31	25.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,212.00000	1,986	25.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			19.00000	26	26.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,408.00000	2,181	26.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			17.00000	24	26.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,507.00000	2,279	26.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			16.00000	21	26.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,605.00000	2,377	26.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			11.00000	15	28.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			3,001.00000	2,770	28.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			46.00000	63	22.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,536.00000	1,318	22.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			42.00000	57	22.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,631.00000	1,412	22.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			58.00000	80	21.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,348.00000	1,135	21.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			27.00000	37	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,017.00000	1,793	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			44.00000	60	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,584.00000	1,365	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			29.00000	39	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,969.00000	1,744	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			26.00000	36	24.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,066.00000	1,841	24.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			24.00000	32	24.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,163.00000	1,938	24.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			16.00000	23	26.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,556.00000	2,328	26.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			62.00000	85	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,302.00000	1,090	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			55.00000	75	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,395.00000	1,180	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			44.00000	60	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,584.00000	1,365	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			29.00000	39	24.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.55	Put		1,969.00000	1,744	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		19.00000	27	25.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		2,359.00000	2,132	25.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		26.00000	36	24.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		2,066.00000	1,841	24.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		18.00000	25	26.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,458.00000	2,230	26.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		34.00000	46	23.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,823.00000	1,601	23.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		20.00000	28	25.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		2,310.00000	2,083	25.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		35.00000	48	23.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,775.00000	1,553	23.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		4,311.00000	4,545	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		0.00000	0	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		2,815.00000	3,049	31.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		5.00000	4	31.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		1,341.00000	1,572	23.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		31.00000	27	23.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		241.00000	344	17.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		431.00000	299	17.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		10.00000	12	28.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		3,200.00000	2,968	28.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		3.00000	4	33.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		4,693.00000	4,459	33.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		1.00000	1	37.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		6,191.00000	5,957	37.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		1.00000	1	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		7,691.00000	7,456	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		4,760.00000	4,995	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		3,263.00000	3,497	34.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		2.00000	2	34.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		1,779.00000	2,011	26.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		19.00000	17	26.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		14.00000	19	27.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		2,754.00000	2,524	27.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		5.00000	6	32.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		4,245.00000	4,011	32.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		2.00000	2	36.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		5,741.00000	5,507	36.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		1.00000	1	41.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		7,241.00000	7,006	41.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		5,010.00000	5,245	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	36.64	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	9.10	Call			3,512.00000	3,747	36.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			2.00000	2	36.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,025.00000	2,256	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			15.00000	11	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			638.00000	812	17.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			128.00000	67	17.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			6.00000	7	31.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,996.00000	3,762	31.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			2.00000	2	35.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			5,492.00000	5,257	35.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	1	40.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,991.00000	6,756	40.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			211.00000	297	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			500.00000	352	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			132.00000	180	18.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			772.00000	585	18.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			52.00000	71	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,442.00000	1,226	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			116.00000	158	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			856.00000	663	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			46.00000	63	22.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,536.00000	1,318	22.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			55.00000	75	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,395.00000	1,180	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			96.00000	130	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			985.00000	785	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			2,517.00000	2,750	29.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			7.00000	5	29.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			1,535.00000	1,768	24.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			25.00000	23	24.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			4.00000	5	33.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			4,494.00000	4,260	33.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			1.00000	1	38.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			6,491.00000	6,256	38.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			1.00000	1	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			8,490.00000	8,256	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			3,412.00000	3,647	35.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			2.00000	2	35.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			2,418.00000	2,651	29.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			8.00000	6	29.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			1,438.00000	1,670	24.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			28.00000	25	24.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			4.00000	4	33.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			4,593.00000	4,360	33.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	1	38.72	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	19.20	Put		6,591.00000	6,356	38.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		0.00000	1	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		8,590.00000	8,356	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		2,270.00000	2,503	28.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		10.00000	8	28.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		1,293.00000	1,524	22.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		33.00000	29	22.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		3.00000	4	33.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		4,743.00000	4,509	33.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		1.00000	1	39.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		6,741.00000	6,506	39.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		0.00000	1	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		8,740.00000	8,506	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call		3,312.00000	3,547	35.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put		2.00000	2	35.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		2,320.00000	2,552	29.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		10.00000	7	29.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		14.00000	19	27.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		2,704.00000	2,475	27.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		1.00000	1	39.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		6,691.00000	6,456	39.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		0.00000	1	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		8,690.00000	8,456	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		3,113.00000	3,348	33.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		3.00000	3	33.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		2,123.00000	2,355	28.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		13.00000	10	28.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		1,149.00000	1,378	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		39.00000	33	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		12.00000	16	27.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		2,902.00000	2,671	27.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		3.00000	4	34.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		4,893.00000	4,659	34.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		1.00000	1	39.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		6,891.00000	6,656	39.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		0.00000	1	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		8,890.00000	8,656	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		2,964.00000	3,198	32.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		4.00000	3	32.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		1,976.00000	2,207	27.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		16.00000	12	27.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		11.00000	14	28.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		3,051.00000	2,819	28.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		3.00000	3	34.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		5,042.00000	4,808	34.65	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	19.65	Call			1.00000	1	40.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			7,041.00000	6,806	40.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			0.00000	0	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			9,040.00000	8,806	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			2,914.00000	3,148	32.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			4.00000	3	32.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			1,927.00000	2,158	27.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			16.00000	13	27.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			966.00000	1,185	19.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			55.00000	40	19.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			10.00000	14	28.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,100.00000	2,869	28.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			2.00000	3	34.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			5,092.00000	4,858	34.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			1.00000	1	40.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			7,091.00000	6,856	40.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			0.00000	0	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			9,090.00000	8,856	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			2,864.00000	3,099	32.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			4.00000	4	32.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			1,877.00000	2,109	26.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			17.00000	14	26.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			10.00000	13	28.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			3,150.00000	2,918	28.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			2.00000	3	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			5,142.00000	4,908	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			1.00000	1	40.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			7,141.00000	6,906	40.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			0.00000	0	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			9,140.00000	8,906	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			2,765.00000	2,999	31.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			5.00000	4	31.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			837.00000	1,041	18.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			77.00000	46	18.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			9.00000	12	28.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			3,249.00000	3,017	28.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			2.00000	3	35.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			5,242.00000	5,008	35.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			0.00000	0	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			9,240.00000	9,005	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			1,828.00000	2,060	26.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			18.00000	15	26.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			2.00000	3	35.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			5,192.00000	4,958	35.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			1.00000	1	40.82	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	19.80	Put		7,191.00000	6,956	40.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call		0.00000	0	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put		9,190.00000	8,955	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call		3,063.00000	3,298	33.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put		3.00000	3	33.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call		2,074.00000	2,306	27.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put		14.00000	11	27.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		1,102.00000	1,329	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		42.00000	34	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		342.00000	484	17.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		282.00000	189	17.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		12.00000	15	27.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put		2,951.00000	2,721	27.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		3.00000	3	34.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		4,943.00000	4,708	34.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call		1.00000	1	39.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put		6,941.00000	6,706	39.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call		0.00000	1	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put		8,940.00000	8,706	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call		3,163.00000	3,398	34.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put		3.00000	3	34.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call		2,172.00000	2,404	28.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put		12.00000	9	28.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		1,197.00000	1,426	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		37.00000	31	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call		13.00000	17	27.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		2,852.00000	2,622	27.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		3.00000	4	34.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		4,843.00000	4,609	34.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		1.00000	1	39.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		6,841.00000	6,606	39.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		0.00000	1	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		8,840.00000	8,606	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		3,562.00000	3,797	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		2.00000	2	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		2,567.00000	2,800	30.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		7.00000	5	30.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		1,584.00000	1,817	25.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		23.00000	22	25.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		676.00000	853	17.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		116.00000	58	17.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		18.00000	25	26.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,458.00000	2,230	26.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		4.00000	5	33.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		4,444.00000	4,210	33.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.05	Call			1.00000	1	38.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,441.00000	6,206	38.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			1.00000	1	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,440.00000	8,206	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,612.00000	3,846	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			1.00000	1	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,616.00000	2,850	30.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			6.00000	5	30.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,632.00000	1,866	25.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			22.00000	21	25.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			4.00000	5	32.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,394.00000	4,160	32.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			1.00000	1	38.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,391.00000	6,156	38.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			1.00000	1	45.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			8,390.00000	8,156	45.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			3,462.00000	3,697	36.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			2.00000	2	36.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			2,468.00000	2,701	29.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			8.00000	6	29.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			1,486.00000	1,719	24.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			26.00000	24	24.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			16.00000	23	26.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,556.00000	2,328	26.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			4.00000	5	33.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			4,544.00000	4,310	33.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			1.00000	1	38.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			6,541.00000	6,306	38.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			1.00000	1	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			8,540.00000	8,306	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			3,362.00000	3,597	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			2.00000	2	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			2,369.00000	2,602	29.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			9.00000	7	29.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			1,389.00000	1,621	23.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			29.00000	26	23.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			15.00000	20	26.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			2,655.00000	2,426	26.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			3.00000	4	33.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			4,643.00000	4,409	33.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			1.00000	1	38.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			6,641.00000	6,406	38.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			0.00000	1	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			8,640.00000	8,406	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			3,213.00000	3,447	34.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.40	Put			3.00000	2	34.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			2,221.00000	2,453	28.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			11.00000	8	28.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			1,245.00000	1,475	22.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put			35.00000	30	22.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call			13.00000	18	27.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put			2,803.00000	2,573	27.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call			3.00000	4	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put			4,793.00000	4,559	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call			1.00000	1	39.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put			6,791.00000	6,556	39.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call			0.00000	1	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put			8,790.00000	8,556	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call			3,014.00000	3,248	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put			3.00000	3	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call			1,054.00000	1,281	20.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			44.00000	36	20.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			3.00000	3	34.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			4,992.00000	4,758	34.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			0.00000	0	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			8,990.00000	8,756	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			2,716.00000	2,949	31.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			5.00000	4	31.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			1,730.00000	1,963	26.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put			20.00000	18	26.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			9.00000	11	29.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,299.00000	3,067	29.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			2.00000	3	35.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			5,292.00000	5,058	35.28	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			7,291.00000	7,056	41.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			0.00000	0	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			9,290.00000	9,055	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			3,662.00000	3,896	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			1.00000	1	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			2,666.00000	2,899	30.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			6.00000	5	30.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			1,681.00000	1,914	25.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			21.00000	19	25.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			4.00000	5	32.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			4,344.00000	4,110	32.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			1.00000	1	37.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,341.00000	6,106	37.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			1.00000	1	44.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			8,340.00000	8,106	44.86	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	8.85	Call			3,761.00000	3,996	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			1.00000	1	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			1.00000	1	37.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,241.00000	6,007	37.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			1.00000	1	44.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,240.00000	8,006	44.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			3,711.00000	3,946	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			1.00000	1	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			5.00000	6	32.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put			4,294.00000	4,061	32.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			1.00000	1	37.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			6,291.00000	6,056	37.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			1.00000	1	44.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			8,290.00000	8,056	44.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			3,911.00000	4,146	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put			1.00000	1	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			5.00000	6	31.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			4,095.00000	3,861	31.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			1.00000	2	37.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			6,091.00000	5,857	37.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			1.00000	1	43.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			8,091.00000	7,856	43.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			3,961.00000	4,195	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			1.00000	1	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call			6.00000	7	31.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put			4,045.00000	3,812	31.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call			1.00000	2	37.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put			6,041.00000	5,807	37.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call			1.00000	1	43.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put			8,041.00000	7,806	43.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call			4,011.00000	4,245	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put			1.00000	0	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call			1.00000	2	37.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put			5,991.00000	5,757	37.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call			1.00000	1	43.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put			7,991.00000	7,756	43.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call			4,061.00000	4,295	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put			1.00000	0	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call			6.00000	7	31.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put			3,946.00000	3,712	31.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call			1.00000	2	36.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put			5,941.00000	5,707	36.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call			1.00000	1	43.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put			7,941.00000	7,706	43.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call			4,261.00000	4,495	36.64	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	8.35	Put			0.00000	0	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call			7.00000	8	30.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put			3,747.00000	3,513	30.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call			1.00000	1	42.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put			7,741.00000	7,506	42.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call			7.00000	8	30.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put			3,697.00000	3,463	30.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call			2.00000	2	36.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put			5,691.00000	5,457	36.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Call			4,211.00000	4,445	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put			0.00000	0	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call			7.00000	8	30.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put			3,796.00000	3,563	30.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call			2.00000	2	36.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put			5,791.00000	5,557	36.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call			1.00000	1	42.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put			7,791.00000	7,556	42.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call			4,360.00000	4,595	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put			0.00000	0	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call			7.00000	9	30.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put			3,647.00000	3,414	30.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call			2.00000	2	36.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put			5,642.00000	5,407	36.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call			1.00000	1	42.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put			7,641.00000	7,406	42.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Call			4,610.00000	4,845	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put			0.00000	0	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call			8.00000	11	29.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put			3,398.00000	3,166	29.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call			2.00000	2	35.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put			5,392.00000	5,158	35.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call			1.00000	1	41.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put			7,391.00000	7,156	41.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call			4,710.00000	4,945	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put			0.00000	0	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Call			4,161.00000	4,395	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Put			1.00000	0	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Call			6.00000	7	31.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Put			3,846.00000	3,613	31.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Call			2.00000	2	36.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Put			5,841.00000	5,607	36.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Call			1.00000	1	43.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Put			7,841.00000	7,606	43.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Call			4,410.00000	4,645	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Put			0.00000	0	36.64	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	16.20	Call		7.00000	9	30.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Put		3,597.00000	3,364	30.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Call		2.00000	2	36.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Put		5,592.00000	5,357	36.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Call		1.00000	1	42.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Put		7,591.00000	7,356	42.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Call		4,660.00000	4,895	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Put		0.00000	0	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Call		9.00000	11	29.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Put		3,349.00000	3,116	29.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Call		2.00000	3	35.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Put		5,342.00000	5,108	35.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Call		1.00000	1	41.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Put		7,341.00000	7,106	41.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Call		4,960.00000	5,195	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	0	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Call		4,810.00000	5,045	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Put		0.00000	0	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Call		3,811.00000	4,046	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Put		1.00000	1	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Call		4,860.00000	5,095	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Put		0.00000	0	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Call		3,861.00000	4,096	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Put		1.00000	1	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Call		4,460.00000	4,695	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Put		0.00000	0	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Call		8.00000	9	30.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Put		3,547.00000	3,314	30.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Call		2.00000	2	35.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Put		5,542.00000	5,307	35.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Call		1.00000	1	42.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Put		7,541.00000	7,306	42.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.50	Call		4,111.00000	4,345	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.50	Put		1.00000	0	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.50	Call		6.00000	7	31.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.50	Put		3,896.00000	3,662	31.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.50	Call		1.00000	2	36.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.50	Put		5,891.00000	5,657	36.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.50	Call		1.00000	1	43.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.50	Put		7,891.00000	7,656	43.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.06320	12.82530		17.86	1,136,498.40	87	780.00
£ / R On 15/03/2010 Currency Future	12.85	Call		542.00000	663	17.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		566.00000	450	17.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		609.00000	741	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		484.00000	378	17.10	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 15/03/2010 Currency Future	12.50	Call			712.00000	856	16.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			387.00000	293	16.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			659.00000	797	16.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			434.00000	334	16.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			768.00000	918	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			343.00000	255	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call			798.00000	951	16.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put			322.00000	237	16.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call			922.00000	1,096	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			247.00000	183	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,060.00000	1,258	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			184.00000	145	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			1,024.00000	1,217	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			199.00000	154	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,133.00000	1,342	17.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			157.00000	129	17.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call			956.00000	1,136	16.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put			230.00000	173	16.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call			890.00000	1,056	16.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put			265.00000	193	16.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			740.00000	887	16.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			364.00000	273	16.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			633.00000	769	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			458.00000	355	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			685.00000	826	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			410.00000	313	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			562.00000	688	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			536.00000	425	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			468.00000	569	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			693.00000	556	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			522.00000	638	17.38	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put			597.00000	475	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			504.00000	615	17.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			628.00000	502	17.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call			452.00000	548	17.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put			726.00000	585	17.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call			420.00000	507	17.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put			795.00000	644	17.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call			436.00000	527	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put			760.00000	614	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call			405.00000	487	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put			830.00000	674	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			377.00000	454	18.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			902.00000	740	18.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			328.00000	393	18.57	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	13.55	Put		1,052.00000	880	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		285.00000	341	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		1,210.00000	1,028	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		276.00000	330	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,250.00000	1,066	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		266.00000	318	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,291.00000	1,105	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		257.00000	308	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,332.00000	1,144	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		241.00000	287	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		1,415.00000	1,224	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		218.00000	259	19.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		1,543.00000	1,346	19.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		225.00000	268	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		1,500.00000	1,305	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		1,841.00000	2,066	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		66.00000	53	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		3,688.00000	3,923	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		13.00000	10	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		306.00000	366	18.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		1,130.00000	953	18.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		364.00000	438	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		939.00000	774	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		155.00000	181	21.29	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		2,029.00000	1,818	21.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		339.00000	407	18.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		1,014.00000	844	18.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		233.00000	277	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		1,458.00000	1,264	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		249.00000	297	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,374.00000	1,184	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		316.00000	379	18.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		1,091.00000	916	18.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		352.00000	422	18.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		976.00000	809	18.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		391.00000	470	17.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		866.00000	707	17.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		295.00000	354	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,170.00000	990	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		3,344.00000	3,579	26.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		18.00000	15	26.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		2,366.00000	2,600	22.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		41.00000	37	22.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		1,431.00000	1,648	18.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		106.00000	84	18.03	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	14.50	Call			175.00000	206	20.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,849.00000	1,643	20.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			86.00000	109	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,760.00000	2,546	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			41.00000	53	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,716.00000	3,490	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			26.00000	29	25.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,700.00000	4,466	25.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,245.00000	3,480	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			20.00000	17	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			2,269.00000	2,502	21.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			44.00000	39	21.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			1,343.00000	1,559	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			118.00000	95	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			164.00000	193	21.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,939.00000	1,730	21.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			80.00000	101	23.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,854.00000	2,638	23.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			38.00000	50	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,813.00000	3,587	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			25.00000	28	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,799.00000	4,565	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			3,148.00000	3,382	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			22.00000	19	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			2,172.00000	2,405	21.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			47.00000	42	21.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			1,256.00000	1,471	17.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			131.00000	108	17.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			74.00000	94	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,949.00000	2,731	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			36.00000	46	24.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,910.00000	3,683	24.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			24.00000	27	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,899.00000	4,664	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,050.00000	3,284	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			25.00000	20	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,076.00000	2,308	20.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			51.00000	45	20.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,170.00000	1,385	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			145.00000	122	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			146.00000	171	21.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			2,120.00000	1,907	21.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			69.00000	88	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			3,043.00000	2,824	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			33.00000	43	24.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.80	Put		4,008.00000	3,780	24.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		23.00000	26	26.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		4,998.00000	4,763	26.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		2,903.00000	3,137	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		27.00000	23	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		1,935.00000	2,163	19.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		59.00000	50	19.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		130.00000	156	21.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		2,255.00000	2,042	21.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		61.00000	79	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		3,186.00000	2,965	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		31.00000	39	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		4,156.00000	3,926	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		22.00000	25	26.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		5,147.00000	4,912	26.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		3,001.00000	3,235	24.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		26.00000	21	24.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		2,029.00000	2,260	20.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		54.00000	46	20.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		140.00000	165	21.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		2,165.00000	1,952	21.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		66.00000	84	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		3,091.00000	2,871	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		33.00000	42	24.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		4,057.00000	3,829	24.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		23.00000	26	26.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		5,048.00000	4,812	26.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		3,295.00000	3,529	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		19.00000	16	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		2,317.00000	2,551	21.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		42.00000	38	21.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		1,387.00000	1,603	17.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		112.00000	90	17.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		169.00000	199	20.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		1,894.00000	1,686	20.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call		83.00000	105	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		2,807.00000	2,592	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		40.00000	52	24.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		3,764.00000	3,538	24.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		25.00000	29	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		4,750.00000	4,515	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call		3,099.00000	3,333	25.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		23.00000	20	25.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		2,124.00000	2,356	20.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		49.00000	43	20.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.75	Call		1,213.00000	1,428	17.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		138.00000	115	17.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		585.00000	714	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		510.00000	401	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		150.00000	176	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		2,075.00000	1,863	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		71.00000	91	23.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		2,996.00000	2,778	23.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		34.00000	45	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		3,959.00000	3,732	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		24.00000	27	26.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		4,948.00000	4,713	26.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		3,197.00000	3,431	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		21.00000	18	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		2,221.00000	2,454	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		45.00000	40	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		1,299.00000	1,515	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		124.00000	101	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		159.00000	187	21.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		1,984.00000	1,774	21.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		77.00000	98	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		2,901.00000	2,684	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call		37.00000	48	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		3,862.00000	3,635	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		24.00000	28	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		4,849.00000	4,614	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		2,952.00000	3,186	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put		26.00000	22	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		1,982.00000	2,211	20.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		56.00000	48	20.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		1,096.00000	1,300	17.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		170.00000	137	17.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		135.00000	160	21.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		2,210.00000	1,997	21.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		64.00000	81	23.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		3,138.00000	2,918	23.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		32.00000	41	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		4,107.00000	3,877	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		23.00000	25	26.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		5,097.00000	4,862	26.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		295.00000	354	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,170.00000	990	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call		3,540.00000	3,776	26.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		15.00000	13	26.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call		2,560.00000	2,795	23.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.30	Put			35.00000	32	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,611.00000	1,829	18.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			86.00000	66	18.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			828.00000	984	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			302.00000	220	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			198.00000	235	20.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,673.00000	1,471	20.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			100.00000	126	22.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			2,574.00000	2,363	22.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			48.00000	61	23.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			3,522.00000	3,298	23.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			27.00000	32	25.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			4,502.00000	4,268	25.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			15.00000	17	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			6,489.00000	6,254	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			6.00000	8	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			8,481.00000	8,245	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			3,393.00000	3,628	26.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			17.00000	15	26.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			2,414.00000	2,649	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			39.00000	35	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			1,476.00000	1,692	18.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			101.00000	79	18.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			89.00000	113	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			2,714.00000	2,500	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			26.00000	30	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			4,651.00000	4,416	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			14.00000	16	29.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			6,639.00000	6,403	29.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			6.00000	7	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			8,630.00000	8,394	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			13.00000	15	30.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			6,738.00000	6,502	30.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			5.00000	7	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			8,730.00000	8,494	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			13.00000	15	30.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			6,788.00000	6,552	30.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			5.00000	7	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			8,780.00000	8,544	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			12.00000	14	30.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			6,937.00000	6,701	30.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			5.00000	6	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			8,929.00000	8,693	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			12.00000	14	30.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			7,037.00000	6,800	30.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.85	Call			4.00000	6	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			9,029.00000	8,792	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			12.00000	13	30.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			7,086.00000	6,850	30.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			4.00000	5	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			9,079.00000	8,842	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			12.00000	13	30.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			7,136.00000	6,900	30.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			4.00000	5	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			9,129.00000	8,892	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			2,805.00000	3,039	24.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			29.00000	26	24.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			989.00000	1,176	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			214.00000	163	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			57.00000	73	23.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,282.00000	3,060	23.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			22.00000	24	26.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,246.00000	5,011	26.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			11.00000	13	30.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			7,236.00000	6,999	30.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			4.00000	5	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			9,228.00000	8,992	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			12.00000	14	30.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			6,987.00000	6,751	30.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			4.00000	6	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			8,979.00000	8,743	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			13.00000	15	30.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			6,838.00000	6,601	30.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			5.00000	7	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			8,830.00000	8,593	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			3,442.00000	3,677	26.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			17.00000	14	26.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			2,463.00000	2,697	22.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			38.00000	34	22.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			1,521.00000	1,738	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			95.00000	74	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			92.00000	117	22.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			2,667.00000	2,454	22.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			27.00000	30	25.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			4,601.00000	4,367	25.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			14.00000	16	29.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			6,589.00000	6,353	29.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			6.00000	8	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			8,581.00000	8,345	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			3,589.00000	3,825	26.92	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 15/03/2010 Currency Future	9.25	Put		14.00000	12	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		2,609.00000	2,844	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		34.00000	31	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		1,657.00000	1,875	18.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		82.00000	62	18.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		858.00000	1,017	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		283.00000	204	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		103.00000	131	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		2,528.00000	2,317	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		28.00000	32	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		4,453.00000	4,219	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		15.00000	17	29.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		6,440.00000	6,204	29.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		6.00000	9	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		8,431.00000	8,195	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		3,639.00000	3,874	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		13.00000	11	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		2,658.00000	2,893	23.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		33.00000	30	23.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		1,703.00000	1,923	18.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		77.00000	59	18.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		107.00000	134	22.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		2,482.00000	2,271	22.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		28.00000	33	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		4,403.00000	4,170	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		15.00000	17	29.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		6,390.00000	6,154	29.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		7.00000	9	32.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		8,381.00000	8,146	32.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		3,491.00000	3,727	26.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		16.00000	13	26.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		2,512.00000	2,746	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		36.00000	33	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		1,566.00000	1,783	18.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		91.00000	70	18.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		96.00000	121	22.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		2,621.00000	2,408	22.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		27.00000	31	25.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		4,552.00000	4,318	25.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		14.00000	16	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		6,539.00000	6,303	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		6.00000	8	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		8,531.00000	8,295	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		14.00000	16	30.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		6,688.00000	6,452	30.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.50	Call			5.00000	7	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			8,680.00000	8,444	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			2,756.00000	2,990	23.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put			30.00000	27	23.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call			1,795.00000	2,018	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put			70.00000	55	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			55.00000	71	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put			3,330.00000	3,107	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call			21.00000	24	26.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			5,296.00000	5,060	26.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			11.00000	12	30.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			7,286.00000	7,049	30.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			4.00000	5	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			9,278.00000	9,042	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			2,707.00000	2,941	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			32.00000	28	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			1,749.00000	1,970	19.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			73.00000	57	19.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			53.00000	68	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			3,378.00000	3,155	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			21.00000	23	27.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			5,346.00000	5,110	27.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			11.00000	12	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put			7,336.00000	7,099	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			3.00000	5	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			9,328.00000	9,091	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			2,854.00000	3,088	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			28.00000	25	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			1,888.00000	2,115	19.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			63.00000	51	19.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			486.00000	592	17.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put			660.00000	529	17.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call			59.00000	76	23.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put			3,234.00000	3,013	23.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call			22.00000	24	26.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put			5,197.00000	4,961	26.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call			11.00000	13	30.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put			7,186.00000	6,950	30.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call			4.00000	5	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put			9,178.00000	8,942	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call			3,787.00000	4,022	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put			12.00000	8	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call			120.00000	147	22.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put			2,345.00000	2,133	22.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call			30.00000	37	24.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.05	Put			4,255.00000	4,024	24.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call			16.00000	18	29.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put			6,241.00000	6,005	29.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call			7.00000	9	32.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			8,232.00000	7,996	32.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			112.00000	138	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put			2,436.00000	2,225	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			29.00000	34	24.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			4,354.00000	4,121	24.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call			16.00000	18	29.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			6,340.00000	6,104	29.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			7.00000	9	32.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			8,332.00000	8,096	32.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			3,737.00000	3,972	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			12.00000	9	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			116.00000	142	22.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			2,391.00000	2,179	22.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			30.00000	36	24.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			4,304.00000	4,072	24.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call			16.00000	18	29.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			6,291.00000	6,055	29.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			7.00000	9	32.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			8,282.00000	8,046	32.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call			3,886.00000	4,120	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			10.00000	7	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			17.00000	18	28.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			6,142.00000	5,905	28.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			8.00000	9	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			8,133.00000	7,896	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			3,985.00000	4,219	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			9.00000	6	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			18.00000	19	28.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			6,042.00000	5,806	28.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			9.00000	10	32.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			8,033.00000	7,796	32.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			3,935.00000	4,169	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			10.00000	6	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			17.00000	19	28.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			6,092.00000	5,855	28.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			8.00000	10	32.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			8,083.00000	7,846	32.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			4,034.00000	4,268	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			9.00000	5	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			18.00000	19	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			5,993.00000	5,756	28.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	20.80	Call			9.00000	10	32.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put			7,984.00000	7,747	32.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call			4,281.00000	4,516	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put			5.00000	3	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call			19.00000	21	28.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put			5,744.00000	5,507	28.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call			10.00000	11	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put			7,734.00000	7,497	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call			4,330.00000	4,566	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put			5.00000	3	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call			19.00000	21	27.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put			5,694.00000	5,458	27.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call			10.00000	11	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put			7,684.00000	7,448	31.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call			4,231.00000	4,466	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put			6.00000	3	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call			19.00000	20	28.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put			5,793.00000	5,557	28.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call			9.00000	10	31.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put			7,784.00000	7,547	31.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call			4,380.00000	4,615	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put			4.00000	2	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call			180.00000	213	20.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Put			1,805.00000	1,599	20.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call			43.00000	55	24.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put			3,667.00000	3,442	24.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call			19.00000	21	27.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put			5,644.00000	5,408	27.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call			10.00000	11	31.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put			7,635.00000	7,398	31.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call			4,628.00000	4,864	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put			2.00000	1	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call			211.00000	251	20.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put			1,586.00000	1,388	20.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call			51.00000	66	23.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put			3,426.00000	3,203	23.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call			21.00000	23	27.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put			5,395.00000	5,160	27.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call			11.00000	12	31.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put			7,385.00000	7,149	31.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call			4,677.00000	4,914	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put			2.00000	1	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Call			4,182.00000	4,417	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Put			7.00000	4	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Call			18.00000	20	28.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	18.65	Put			5,843.00000	5,607	28.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Call			9.00000	10	31.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Put			7,834.00000	7,597	31.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Call			4,777.00000	5,014	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Put			2.00000	1	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Call			4,976.00000	5,214	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Put			1.00000	0	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Call			4,827.00000	5,064	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Put			2.00000	1	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Call			3,836.00000	4,071	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Put			11.00000	8	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Call			4,877.00000	5,114	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Put			1.00000	1	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Call			4,479.00000	4,715	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Put			3.00000	2	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Call			192.00000	227	20.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Put			1,716.00000	1,514	20.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Call			46.00000	59	23.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Put			3,571.00000	3,346	23.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Call			20.00000	22	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Put			5,545.00000	5,309	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Call			10.00000	11	31.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Put			7,535.00000	7,298	31.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Call			4,429.00000	4,665	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Put			4.00000	2	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Call			186.00000	220	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Put			1,761.00000	1,556	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Call			44.00000	57	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Put			3,619.00000	3,394	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Call			20.00000	21	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Put			5,594.00000	5,358	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Call			10.00000	11	31.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Put			7,585.00000	7,348	31.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.70	Call			4,133.00000	4,367	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.70	Put			7.00000	4	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.70	Call			18.00000	20	28.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.70	Put			5,893.00000	5,657	28.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.70	Call			9.00000	10	31.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.70	Put			7,884.00000	7,647	31.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.28200		13.04280		18.04	0.00	0	559.00
£ / R On 14/06/2010 Currency Future	13.05	Call			720.00000	841	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			727.00000	609	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			784.00000	912	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			641.00000	530	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			878.00000	1,015	16.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.70	Put		535.00000	433	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		830.00000	962	16.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		587.00000	480	16.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		929.00000	1,071	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		486.00000	389	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		955.00000	1,099	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		463.00000	367	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		1,067.00000	1,229	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		374.00000	297	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		1,190.00000	1,370	16.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		297.00000	238	16.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call		1,158.00000	1,334	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put		315.00000	252	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,255.00000	1,444	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		262.00000	212	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		1,097.00000	1,264	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		354.00000	282	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		1,010.00000	1,162	16.36	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put		417.00000	330	16.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		903.00000	1,042	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		511.00000	410	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		854.00000	988	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		561.00000	456	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		807.00000	936	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		614.00000	504	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		878.00000	1,015	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		535.00000	433	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,038.00000	1,195	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		396.00000	313	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		741.00000	864	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		698.00000	582	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		647.00000	754	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		854.00000	722	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		701.00000	818	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		758.00000	636	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		598.00000	695	17.87	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put		955.00000	813	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		363.00000	419	19.83	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,721.00000	1,537	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		86.00000	109	24.80	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,543.00000	4,327	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		682.00000	796	17.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		789.00000	664	17.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		630.00000	734	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		887.00000	752	17.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.35	Call			614.00000	714	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			921.00000	782	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			582.00000	677	17.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			989.00000	845	17.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			553.00000	642	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			1,060.00000	910	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			499.00000	579	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,206.00000	1,047	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			440.00000	510	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,397.00000	1,228	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			430.00000	498	19.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,437.00000	1,266	19.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			409.00000	474	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,516.00000	1,342	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			399.00000	462	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,557.00000	1,380	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			372.00000	430	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,679.00000	1,498	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			381.00000	440	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,638.00000	1,458	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			474.00000	550	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,282.00000	1,118	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			539.00000	625	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,096.00000	943	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			512.00000	594	18.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,169.00000	1,012	18.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			525.00000	609	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,132.00000	977	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			463.00000	536	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,320.00000	1,154	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			419.00000	485	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,476.00000	1,303	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			390.00000	451	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,597.00000	1,419	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			451.00000	523	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,358.00000	1,191	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			486.00000	564	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,244.00000	1,082	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			451.00000	523	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,358.00000	1,191	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			463.00000	536	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,320.00000	1,154	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			512.00000	594	18.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,169.00000	1,012	18.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			567.00000	659	18.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.50	Put		1,024.00000	877	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		331.00000	382	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,889.00000	1,700	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		235.00000	274	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,543.00000	2,342	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		150.00000	174	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,457.00000	3,242	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		94.00000	115	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		4,401.00000	4,183	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		51.00000	65	24.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		5,358.00000	5,133	24.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		241.00000	280	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,498.00000	2,298	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		153.00000	178	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,410.00000	3,196	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		97.00000	117	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		4,354.00000	4,135	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		52.00000	67	24.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		5,310.00000	5,085	24.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		4,455.00000	4,689	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		12.00000	7	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		2,989.00000	3,225	21.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		46.00000	43	21.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		1,598.00000	1,802	16.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		156.00000	120	16.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		167.00000	195	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		3,224.00000	3,013	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		80.00000	102	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,638.00000	4,420	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		32.00000	42	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		6,090.00000	5,860	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		23.00000	25	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		7,580.00000	7,343	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		4,898.00000	5,135	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		5.00000	3	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		3,428.00000	3,665	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		36.00000	33	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		1,978.00000	2,215	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		86.00000	83	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		204.00000	240	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,812.00000	2,608	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		106.00000	125	24.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		4,213.00000	3,993	24.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		42.00000	55	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,649.00000	5,423	24.98	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 14/06/2010 Currency Future	20.15	Call			25.00000	28	26.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			7,132.00000	6,896	26.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			5,146.00000	5,384	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			3.00000	2	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			3,673.00000	3,908	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			31.00000	26	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			2,211.00000	2,453	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			69.00000	71	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			230.00000	269	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,587.00000	2,387	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			119.00000	138	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,976.00000	3,756	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			49.00000	64	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			5,406.00000	5,182	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			26.00000	29	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,884.00000	6,647	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			3,575.00000	3,812	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			32.00000	30	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			2,599.00000	2,837	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			56.00000	55	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			1,680.00000	1,886	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			137.00000	104	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			982.00000	1,129	16.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			440.00000	347	16.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			347.00000	400	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,804.00000	1,618	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			219.00000	258	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,676.00000	2,476	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			140.00000	163	23.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,598.00000	3,381	23.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			2,696.00000	2,934	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			54.00000	52	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			1,763.00000	1,979	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			121.00000	97	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			146.00000	171	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,504.00000	3,289	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			91.00000	113	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,448.00000	4,231	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			3,722.00000	3,956	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			30.00000	24	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			2,745.00000	2,982	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			52.00000	50	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			1,806.00000	2,026	16.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			113.00000	94	16.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			83.00000	105	24.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.55	Put		4,590.00000	4,373	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		310.00000	356	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		2,017.00000	1,824	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		195.00000	229	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,902.00000	2,697	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		127.00000	147	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,834.00000	3,615	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		73.00000	94	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,781.00000	4,562	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		278.00000	318	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		2,235.00000	2,036	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		174.00000	204	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		3,132.00000	2,922	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		114.00000	132	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		4,072.00000	3,850	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		63.00000	81	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		5,020.00000	4,799	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		3,331.00000	3,567	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		38.00000	35	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		2,356.00000	2,596	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		64.00000	64	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		1,479.00000	1,678	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		187.00000	146	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		247.00000	286	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,454.00000	2,254	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		156.00000	182	23.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		3,363.00000	3,150	23.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		100.00000	120	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		4,307.00000	4,088	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		54.00000	70	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		5,261.00000	5,038	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		3,184.00000	3,421	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		41.00000	39	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		1,365.00000	1,559	16.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		222.00000	177	16.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		3,136.00000	3,372	21.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		43.00000	40	21.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,163.00000	2,405	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		70.00000	73	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,328.00000	1,520	16.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		235.00000	188	16.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		762.00000	887	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		669.00000	555	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		224.00000	263	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,632.00000	2,431	21.93	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	16.45	Call			143.00000	167	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,551.00000	3,335	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			88.00000	111	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			4,495.00000	4,279	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			48.00000	62	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			5,455.00000	5,230	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			3,038.00000	3,274	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			45.00000	42	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			2,067.00000	2,310	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			74.00000	78	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			214.00000	252	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,721.00000	2,520	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			137.00000	160	23.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,645.00000	3,428	23.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			45.00000	58	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			5,552.00000	5,326	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			2,940.00000	3,177	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			48.00000	45	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			132.00000	153	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,739.00000	3,521	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			78.00000	99	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,685.00000	4,467	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			3,233.00000	3,469	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			40.00000	37	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			2,260.00000	2,500	18.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			67.00000	68	18.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			1,403.00000	1,598	16.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			210.00000	166	16.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			3,379.00000	3,616	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			37.00000	34	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,405.00000	2,644	19.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			62.00000	62	19.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,519.00000	1,719	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			176.00000	137	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			253.00000	292	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,410.00000	2,210	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			160.00000	186	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,317.00000	3,104	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			103.00000	122	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			4,260.00000	4,040	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			56.00000	72	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			5,213.00000	4,990	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,405.00000	2,644	19.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			62.00000	62	19.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,519.00000	1,719	16.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.70	Put		176.00000	137	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		253.00000	292	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,410.00000	2,210	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		3,087.00000	3,323	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		44.00000	41	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		2,115.00000	2,357	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		72.00000	75	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		1,291.00000	1,482	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		248.00000	200	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		46.00000	60	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		5,503.00000	5,278	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		2,022.00000	2,262	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		80.00000	80	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		1,222.00000	1,407	16.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		279.00000	225	16.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		209.00000	246	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		2,766.00000	2,564	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		135.00000	156	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		3,692.00000	3,474	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		43.00000	56	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		5,601.00000	5,374	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		3,526.00000	3,763	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		33.00000	31	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		2,550.00000	2,789	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		58.00000	57	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		1,639.00000	1,844	16.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		146.00000	112	16.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		272.00000	312	21.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		2,279.00000	2,080	21.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		170.00000	199	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		3,178.00000	2,967	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		112.00000	130	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		4,119.00000	3,898	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		61.00000	78	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		5,068.00000	4,846	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call		29.00000	32	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put		6,536.00000	6,300	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call		16.00000	20	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		8,523.00000	8,288	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		2,453.00000	2,692	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		60.00000	60	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		1,558.00000	1,760	16.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		166.00000	128	16.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		28.00000	31	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		6,635.00000	6,399	25.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.65	Call		15.00000	19	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		8,622.00000	8,387	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		27.00000	30	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		6,734.00000	6,498	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		14.00000	18	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		8,721.00000	8,486	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		3,282.00000	3,518	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		39.00000	36	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		2,308.00000	2,548	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		65.00000	66	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		1,441.00000	1,638	16.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		198.00000	156	16.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		191.00000	224	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		2,948.00000	2,742	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		71.00000	91	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		4,828.00000	4,609	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		27.00000	30	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		6,784.00000	6,548	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		13.00000	18	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		8,771.00000	8,536	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,163.00000	2,405	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		70.00000	73	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,328.00000	1,520	16.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		235.00000	188	16.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		762.00000	887	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		669.00000	555	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		178.00000	209	22.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,085.00000	2,877	22.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		65.00000	83	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		4,972.00000	4,751	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		26.00000	29	25.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		6,933.00000	6,697	25.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		12.00000	16	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		8,920.00000	8,684	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		178.00000	209	22.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,085.00000	2,877	22.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		26.00000	29	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		6,983.00000	6,747	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		12.00000	16	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		8,969.00000	8,734	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		163.00000	191	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		3,270.00000	3,059	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		57.00000	74	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		5,165.00000	4,942	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call		11.00000	14	28.22	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	22.15	Put		9,118.00000	8,882	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call		2,892.00000	3,128	20.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put		49.00000	46	20.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call		1,935.00000	2,168	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put		92.00000	86	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		664.00000	775	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		821.00000	693	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call		25.00000	27	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put		7,182.00000	6,945	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call		11.00000	14	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put		9,168.00000	8,932	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		2,794.00000	3,031	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		51.00000	49	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		1,848.00000	2,073	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		105.00000	91	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		24.00000	27	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		7,281.00000	7,045	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		10.00000	13	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		9,267.00000	9,031	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		2,843.00000	3,079	20.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		50.00000	47	20.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		1,891.00000	2,120	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		98.00000	88	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		1,127.00000	1,299	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		334.00000	267	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		24.00000	27	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		7,232.00000	6,995	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		10.00000	14	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		9,218.00000	8,982	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		59.00000	76	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		5,116.00000	4,894	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		25.00000	28	26.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		7,082.00000	6,846	26.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		11.00000	15	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		9,069.00000	8,833	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		182.00000	214	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		3,040.00000	2,832	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		67.00000	86	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		4,924.00000	4,704	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		13.00000	17	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		8,870.00000	8,635	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		3,624.00000	3,860	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		31.00000	28	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		2,648.00000	2,885	20.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		55.00000	53	20.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.45	Call			1,722.00000	1,933	16.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			129.00000	101	16.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			29.00000	34	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			6,437.00000	6,202	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			17.00000	21	28.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			8,424.00000	8,189	28.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			30.00000	35	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			6,387.00000	6,153	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			17.00000	21	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put			8,374.00000	8,139	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call			3,477.00000	3,714	23.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put			35.00000	32	23.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call			2,502.00000	2,741	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put			59.00000	59	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call			28.00000	32	25.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put			6,585.00000	6,350	25.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call			15.00000	20	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put			8,572.00000	8,338	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call			200.00000	234	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put			2,857.00000	2,652	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call			76.00000	96	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put			4,733.00000	4,514	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call			28.00000	31	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put			6,685.00000	6,449	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call			14.00000	19	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put			8,671.00000	8,437	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call			186.00000	219	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put			2,994.00000	2,787	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call			69.00000	88	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put			4,876.00000	4,656	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call			27.00000	30	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put			6,834.00000	6,598	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call			13.00000	17	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put			8,820.00000	8,585	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call			24.00000	26	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put			7,331.00000	7,094	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call			10.00000	13	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put			9,317.00000	9,081	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call			25.00000	28	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put			7,033.00000	6,796	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call			12.00000	15	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put			9,019.00000	8,783	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call			3,821.00000	4,053	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			28.00000	21	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			31.00000	38	25.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.25	Put		6,238.00000	6,006	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call		19.00000	22	27.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put		8,226.00000	7,990	27.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call		30.00000	36	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put		6,337.00000	6,104	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call		17.00000	21	27.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put		8,325.00000	8,089	27.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call		3,772.00000	4,004	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put		29.00000	22	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call		31.00000	37	25.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put		6,288.00000	6,055	25.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call		18.00000	22	27.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put		8,275.00000	8,040	27.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call		3,919.00000	4,150	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put		26.00000	18	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call		259.00000	298	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put		2,366.00000	2,166	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call		32.00000	40	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put		6,139.00000	5,908	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call		20.00000	22	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put		8,127.00000	7,890	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call		4,017.00000	4,247	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put		25.00000	15	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call		33.00000	43	25.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put		6,040.00000	5,811	25.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call		21.00000	23	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put		8,028.00000	7,791	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call		3,968.00000	4,198	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put		25.00000	16	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call		266.00000	305	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put		2,323.00000	2,123	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call		109.00000	127	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put		4,166.00000	3,945	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call		20.00000	22	27.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put		8,077.00000	7,840	27.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call		4,066.00000	4,296	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put		23.00000	14	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call		34.00000	44	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put		5,991.00000	5,762	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call		21.00000	23	27.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put		7,978.00000	7,741	27.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call		4,308.00000	4,541	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put		15.00000	9	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call		40.00000	51	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put		5,747.00000	5,519	24.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	20.75	Call			22.00000	24	27.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put			7,729.00000	7,492	27.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call			4,357.00000	4,590	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put			14.00000	8	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call			317.00000	364	20.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put			1,974.00000	1,782	20.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call			129.00000	150	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put			3,786.00000	3,568	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call			41.00000	53	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put			5,698.00000	5,471	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call			22.00000	24	26.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put			7,679.00000	7,442	26.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call			4,259.00000	4,492	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put			17.00000	10	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call			303.00000	348	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put			2,060.00000	1,866	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call			124.00000	144	23.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put			3,881.00000	3,662	23.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call			38.00000	50	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put			5,796.00000	5,568	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call			22.00000	24	27.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put			7,779.00000	7,542	27.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call			4,651.00000	4,887	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put			8.00000	5	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call			24.00000	26	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put			7,381.00000	7,144	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call			4,700.00000	4,936	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Put			8.00000	4	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call			4,406.00000	4,639	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Put			13.00000	7	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call			324.00000	373	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put			1,931.00000	1,741	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call			22.00000	25	26.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put			7,630.00000	7,393	26.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Call			4,211.00000	4,443	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Put			18.00000	11	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Call			297.00000	340	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Put			2,104.00000	1,908	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Call			122.00000	141	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Put			3,929.00000	3,709	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Call			37.00000	48	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Put			5,844.00000	5,616	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Call			22.00000	24	27.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Put			7,829.00000	7,592	27.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Call			4,799.00000	5,035	23.60	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 14/06/2010 Currency Future	8.25	Put			6.00000	3	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Call			4,997.00000	5,234	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Put			4.00000	2	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Call			4,848.00000	5,085	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Put			6.00000	3	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Call			3,870.00000	4,101	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Put			27.00000	19	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Call			4,504.00000	4,738	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Put			11.00000	6	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Call			339.00000	391	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Put			1,846.00000	1,659	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Call			23.00000	25	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Put			7,530.00000	7,293	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.90	Call			4,162.00000	4,394	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.90	Put			19.00000	12	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.90	Call			290.00000	333	20.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.90	Put			2,147.00000	1,951	20.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.90	Call			36.00000	47	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.90	Put			5,893.00000	5,665	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.90	Call			21.00000	23	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.90	Put			7,879.00000	7,641	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.50	Call			0.00000	33	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.50	Put			0.00000	6,251	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.50	Call			0.00000	21	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.50	Put			0.00000	8,239	28.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.58560		11.44610		17.46	15,872,272.00	1,370	36,673.00
€ / R On 14/12/2009 Currency Future	11.45	Call			276.00000	364	17.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			280.00000	228	17.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			359.00000	458	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			213.00000	172	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			455.00000	563	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			159.00000	127	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			489.00000	600	18.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			143.00000	115	18.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			525.00000	639	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			129.00000	103	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			600.00000	718	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			104.00000	82	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			562.00000	678	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			116.00000	92	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			422.00000	527	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			176.00000	141	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call			330.00000	425	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			234.00000	190	17.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.25	Call			390.00000	492	17.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			194.00000	156	17.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			89.00000	117	19.97	0.00	0	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put			842.00000	732	19.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			5.00000	6	28.99	0.00	0	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,159.00000	3,021	28.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			302.00000	394	17.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			256.00000	208	17.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			58.00000	76	21.12	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,111.00000	990	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			256.00000	335	17.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			310.00000	249	17.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			189.00000	247	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			442.00000	361	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			220.00000	286	17.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			374.00000	300	17.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			175.00000	229	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			479.00000	394	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			162.00000	213	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			516.00000	427	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			204.00000	266	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			407.00000	330	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			139.00000	184	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			593.00000	498	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			150.00000	198	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			554.00000	462	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			237.00000	307	17.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			341.00000	272	17.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			119.00000	158	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			673.00000	572	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			111.00000	147	19.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			715.00000	611	19.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			103.00000	136	19.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			757.00000	651	19.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			129.00000	170	19.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			633.00000	535	19.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			95.00000	126	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			799.00000	691	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			82.00000	109	20.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			886.00000	773	20.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			54.00000	70	21.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,158.00000	1,035	21.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			62.00000	81	20.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,066.00000	946	20.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			66.00000	87	20.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.40	Put		1,020.00000	902	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		47.00000	61	21.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,251.00000	1,125	21.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		44.00000	57	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,298.00000	1,171	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		41.00000	53	22.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,345.00000	1,217	22.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		38.00000	50	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,392.00000	1,264	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		30.00000	38	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,584.00000	1,452	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		23.00000	29	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,777.00000	1,644	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		19.00000	23	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,973.00000	1,837	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		21.00000	26	24.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,875.00000	1,740	24.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		20.00000	24	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,924.00000	1,789	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		20.00000	24	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,924.00000	1,789	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		14.00000	17	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,218.00000	2,081	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		13.00000	16	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,267.00000	2,130	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		15.00000	18	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,169.00000	2,032	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		16.00000	19	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,120.00000	1,983	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		17.00000	20	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,070.00000	1,935	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		16.00000	19	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,120.00000	1,983	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		18.00000	21	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,022.00000	1,886	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		11.00000	13	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,415.00000	2,278	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		22.00000	27	24.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,826.00000	1,692	24.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		4.00000	5	29.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,408.00000	3,269	29.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		12.00000	15	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,316.00000	2,179	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		10.00000	12	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,514.00000	2,376	26.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.05	Call			9.00000	11	26.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,613.00000	2,475	26.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			8.00000	10	27.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,712.00000	2,574	27.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			7.00000	9	27.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,811.00000	2,673	27.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			21.00000	26	24.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,875.00000	1,740	24.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			19.00000	23	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,973.00000	1,837	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			12.00000	14	26.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,365.00000	2,229	26.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			10.00000	13	26.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,464.00000	2,327	26.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			9.00000	11	26.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,563.00000	2,426	26.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			28.00000	35	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,632.00000	1,500	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			25.00000	31	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,729.00000	1,595	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			14.00000	17	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,218.00000	2,081	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			25.00000	31	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,729.00000	1,595	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			11.00000	13	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,415.00000	2,278	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			26.00000	33	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,680.00000	1,548	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			12.00000	14	26.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,365.00000	2,229	26.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			10.00000	13	26.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,464.00000	2,327	26.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			8.00000	10	27.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,662.00000	2,525	27.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			9.00000	11	26.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,613.00000	2,475	26.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			32.00000	40	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,536.00000	1,405	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			34.00000	43	22.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,488.00000	1,358	22.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			26.00000	33	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,680.00000	1,548	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			15.00000	18	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,169.00000	2,032	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			34.00000	43	22.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.90	Put			1,488.00000	1,358	22.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			36.00000	46	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,440.00000	1,311	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			28.00000	35	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,632.00000	1,500	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			50.00000	66	21.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,204.00000	1,080	21.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			71.00000	94	20.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			975.00000	858	20.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			47.00000	61	21.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,251.00000	1,125	21.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			77.00000	101	20.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			930.00000	816	20.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			66.00000	87	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,020.00000	902	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			50.00000	66	21.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,204.00000	1,080	21.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			846.00000	976	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			50.00000	40	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			5.00000	6	29.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,209.00000	3,070	29.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,026.00000	1,162	19.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			30.00000	26	19.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			4.00000	5	29.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,308.00000	3,170	29.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,903.00000	2,042	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			7.00000	6	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			2.00000	3	32.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,106.00000	3,967	32.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			1.00000	1	37.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,605.00000	5,465	37.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			1.00000	1	42.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,104.00000	6,965	42.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,200.00000	2,339	27.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			4.00000	4	27.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			761.00000	887	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			65.00000	51	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			3.00000	4	31.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,807.00000	3,668	31.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			1.00000	1	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,305.00000	5,166	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			1.00000	1	41.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,804.00000	6,665	41.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			89.00000	117	19.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			842.00000	732	19.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.10	Call			2,349.00000	2,488	28.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			3.00000	3	28.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			890.00000	1,021	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			44.00000	35	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			3.00000	4	30.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,657.00000	3,518	30.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			1.00000	1	35.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,155.00000	5,016	35.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			1.00000	1	40.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,655.00000	6,515	40.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,646.00000	3,786	30.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			0.00000	0	30.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,648.00000	2,787	29.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			2.00000	2	29.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,656.00000	1,795	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			10.00000	9	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			719.00000	844	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			73.00000	58	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			4.00000	5	29.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,358.00000	3,220	29.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			2.00000	2	33.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,356.00000	4,217	33.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,746.00000	3,886	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			0.00000	0	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,748.00000	2,887	30.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			2.00000	1	30.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,755.00000	1,894	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			9.00000	8	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			803.00000	931	18.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			57.00000	45	18.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			5.00000	6	29.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,258.00000	3,120	29.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			2.00000	3	32.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,256.00000	4,117	32.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,796.00000	3,936	30.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			0.00000	0	30.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,798.00000	2,937	30.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			1.00000	1	30.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,804.00000	1,943	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			8.00000	7	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			2.00000	3	32.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,206.00000	4,067	32.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,546.00000	3,686	30.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			0.00000	0	30.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,548.00000	2,688	29.01	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	8.90	Put			2.00000	2	29.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,558.00000	1,696	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			12.00000	11	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			638.00000	759	18.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			92.00000	74	18.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			4.00000	5	30.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,458.00000	3,319	30.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			2.00000	2	33.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,456.00000	4,317	33.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,446.00000	3,586	30.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			0.00000	0	30.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,449.00000	2,588	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			3.00000	2	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,460.00000	1,598	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			14.00000	13	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			4.00000	4	30.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,557.00000	3,419	30.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			2.00000	2	33.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,556.00000	4,416	33.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,346.00000	3,486	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			0.00000	0	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,362.00000	1,500	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			16.00000	15	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			2.00000	2	34.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,655.00000	4,516	34.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,396.00000	3,536	30.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			0.00000	0	30.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,399.00000	2,538	28.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			3.00000	3	28.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,411.00000	1,549	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			15.00000	14	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			3.00000	4	30.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,607.00000	3,469	30.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			2.00000	2	33.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,605.00000	4,466	33.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,596.00000	3,736	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,598.00000	2,737	29.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			2.00000	2	29.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,607.00000	1,746	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			11.00000	10	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			678.00000	801	18.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			82.00000	65	18.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			2.00000	2	33.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,406.00000	4,267	33.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.75	Call			3,696.00000	3,836	30.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			0.00000	0	30.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,698.00000	2,837	29.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			2.00000	1	29.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,705.00000	1,844	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			9.00000	9	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			2.00000	2	33.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,306.00000	4,167	33.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,846.00000	3,986	30.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	30.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,847.00000	2,987	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			1.00000	1	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,854.00000	1,993	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			7.00000	7	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			2.00000	3	32.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,156.00000	4,017	32.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,846.00000	3,986	30.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	30.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,946.00000	4,086	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			0.00000	0	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,947.00000	3,086	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			1.00000	1	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,953.00000	2,091	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			6.00000	6	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			980.00000	1,114	19.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			34.00000	28	19.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			6.00000	7	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,059.00000	2,921	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			2.00000	3	32.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,056.00000	3,917	32.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			4,146.00000	4,286	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			0.00000	0	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			3,147.00000	3,286	30.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	0	30.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			2,151.00000	2,290	27.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			5.00000	4	27.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,169.00000	1,306	20.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			23.00000	20	20.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			7.00000	8	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			2,861.00000	2,723	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			3.00000	3	31.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			3,857.00000	3,718	31.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,246.00000	4,386	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			0.00000	0	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,247.00000	3,386	30.66	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	8.20	Put		0.00000	0	30.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		2,250.00000	2,389	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		4.00000	3	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		1,265.00000	1,403	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		19.00000	17	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		7.00000	9	27.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		2,761.00000	2,624	27.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		3.00000	4	31.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		3,757.00000	3,618	31.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		1.00000	1	37.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		5,755.00000	5,615	37.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		1.00000	1	44.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		7,754.00000	7,615	44.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		1.00000	1	37.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		5,855.00000	5,715	37.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		0.00000	1	45.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		7,854.00000	7,715	45.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		4,046.00000	4,186	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		0.00000	0	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		3,047.00000	3,186	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		1.00000	1	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		2,052.00000	2,190	26.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		5.00000	5	26.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		1,073.00000	1,210	20.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		27.00000	24	20.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		3.00000	3	31.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		3,956.00000	3,818	31.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		1.00000	1	38.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		5,955.00000	5,815	38.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		0.00000	1	45.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		7,954.00000	7,815	45.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		1.00000	1	38.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		6,055.00000	5,915	38.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		0.00000	1	46.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		8,054.00000	7,915	46.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		1.00000	1	38.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		6,205.00000	6,065	38.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		0.00000	0	46.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		8,204.00000	8,065	46.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		1.00000	1	39.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,305.00000	6,165	39.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		0.00000	0	46.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,304.00000	8,165	46.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		1.00000	1	39.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,455.00000	6,315	39.88	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	19.90	Call		0.00000	0	46.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,454.00000	8,315	46.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		1.00000	1	39.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,405.00000	6,265	39.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		0.00000	0	46.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,404.00000	8,265	46.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		1.00000	1	38.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		6,155.00000	6,015	38.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		0.00000	1	46.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		8,154.00000	8,015	46.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		4,196.00000	4,336	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		0.00000	0	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		3,197.00000	3,336	30.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		1.00000	0	30.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call		1,217.00000	1,354	21.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		21.00000	19	21.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		1.00000	1	37.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		5,805.00000	5,665	37.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		1.00000	1	45.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		7,804.00000	7,665	45.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		4,096.00000	4,236	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		0.00000	0	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		3,097.00000	3,236	30.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		1.00000	0	30.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		2,101.00000	2,240	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		5.00000	4	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		1,121.00000	1,258	20.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		25.00000	22	20.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		3.00000	3	31.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		3,907.00000	3,768	31.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		1.00000	1	37.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		5,905.00000	5,765	37.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		0.00000	1	45.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		7,904.00000	7,765	45.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		3,996.00000	4,136	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		0.00000	0	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		2,997.00000	3,136	30.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		1.00000	1	30.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		2,002.00000	2,141	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		6.00000	5	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		2.00000	3	32.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		4,006.00000	3,867	32.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		1.00000	1	38.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		6,005.00000	5,865	38.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		0.00000	1	45.82	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	19.45	Put		8,004.00000	7,865	45.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		1.00000	1	39.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,355.00000	6,215	39.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		0.00000	0	46.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,354.00000	8,215	46.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		1.00000	1	39.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		6,255.00000	6,115	39.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call		0.00000	0	46.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put		8,254.00000	8,115	46.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call		4,346.00000	4,486	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put		0.00000	0	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call		1.00000	1	37.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put		5,655.00000	5,515	37.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call		1.00000	1	44.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put		7,654.00000	7,515	44.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call		4,296.00000	4,436	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put		0.00000	0	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call		3,296.00000	3,436	30.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put		0.00000	0	30.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call		2,300.00000	2,439	27.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put		4.00000	3	27.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call		1,314.00000	1,452	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put		18.00000	16	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call		3.00000	4	30.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put		3,707.00000	3,568	30.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call		1.00000	1	37.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put		5,705.00000	5,565	37.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call		1.00000	1	44.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put		7,704.00000	7,565	44.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call		4,396.00000	4,536	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put		0.00000	0	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call		1.00000	1	44.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put		7,604.00000	7,465	44.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call		4,446.00000	4,586	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put		0.00000	0	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call		1.00000	1	36.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put		5,555.00000	5,415	36.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call		1.00000	1	44.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put		7,554.00000	7,415	44.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call		4,496.00000	4,636	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put		0.00000	0	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call		3,496.00000	3,636	30.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put		0.00000	0	30.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call		2,499.00000	2,638	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put		3.00000	2	28.76	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	9.95	Call			1,509.00000	1,647	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put			13.00000	12	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call			4.00000	5	30.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put			3,508.00000	3,369	30.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call			1.00000	1	36.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put			5,505.00000	5,365	36.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call			1.00000	1	43.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put			7,504.00000	7,365	43.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.55	Call			0.00000	4,036	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.55	Put			0.00000	0	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.55	Call			0.00000	3,037	30.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.55	Put			0.00000	1	30.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.55	Call			0.00000	1,066	19.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.55	Put			0.00000	31	19.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.55	Call			0.00000	1	38.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.55	Put			0.00000	5,965	38.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.55	Call			0.00000	1	46.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.55	Put			0.00000	7,965	46.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.78190		11.64020		17.70	742,259.70	63	3,084.00
€ / R On 15/03/2010 Currency Future	11.65	Call			481.00000	573	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			490.00000	441	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			551.00000	650	17.38	0.00	0	24.00
€ / R On 15/03/2010 Currency Future	11.50	Put			411.00000	368	17.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			629.00000	733	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			339.00000	301	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call			657.00000	763	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put			317.00000	281	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			686.00000	793	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			296.00000	262	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			746.00000	857	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			256.00000	225	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			716.00000	825	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			275.00000	243	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			777.00000	890	16.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			237.00000	208	16.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			602.00000	705	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			362.00000	323	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call			576.00000	677	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			386.00000	345	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			527.00000	623	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			437.00000	391	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call			503.00000	598	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			463.00000	416	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			461.00000	550	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			521.00000	468	17.64	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 15/03/2010 Currency Future	11.85	Call			408.00000	487	17.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			618.00000	555	17.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			425.00000	506	17.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			585.00000	525	17.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			392.00000	468	18.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			652.00000	586	18.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			376.00000	450	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			686.00000	618	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			361.00000	433	18.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			721.00000	651	18.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			334.00000	401	18.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			793.00000	719	18.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			226.00000	273	19.92	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,186.00000	1,091	19.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			843.00000	959	16.74	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			203.00000	177	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			347.00000	416	18.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			757.00000	685	18.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			461.00000	550	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			521.00000	468	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			443.00000	527	17.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			553.00000	495	17.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			320.00000	385	18.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			830.00000	753	18.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			308.00000	371	18.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			868.00000	789	18.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			296.00000	357	19.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			906.00000	825	19.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,399.00000	3,540	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			9.00000	8	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,413.00000	2,554	22.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			23.00000	22	22.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,457.00000	1,595	18.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			67.00000	63	18.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			143.00000	172	21.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,753.00000	1,640	21.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			67.00000	81	23.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,677.00000	2,549	23.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			30.00000	35	24.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,640.00000	3,503	24.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			16.00000	19	26.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,626.00000	4,487	26.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,448.00000	3,590	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			8.00000	8	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,462.00000	2,603	22.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.20	Put		22.00000	21	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,504.00000	1,641	18.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		63.00000	59	18.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		148.00000	178	21.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,708.00000	1,596	21.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		70.00000	85	23.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,630.00000	2,503	23.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		31.00000	37	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,591.00000	3,455	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		17.00000	19	25.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,576.00000	4,437	25.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,547.00000	3,689	27.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		7.00000	7	27.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,561.00000	2,701	23.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		20.00000	20	23.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,597.00000	1,735	18.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		56.00000	53	18.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		158.00000	190	21.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,618.00000	1,508	21.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		76.00000	92	23.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,536.00000	2,410	23.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		34.00000	40	24.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,493.00000	3,358	24.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		17.00000	20	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,477.00000	4,338	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,597.00000	3,738	27.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		7.00000	6	27.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,610.00000	2,751	23.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		19.00000	19	23.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,643.00000	1,782	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		53.00000	50	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		810.00000	924	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		219.00000	192	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		164.00000	197	21.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,574.00000	1,465	21.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		79.00000	96	23.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,489.00000	2,364	23.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		35.00000	42	24.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,445.00000	3,310	24.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		18.00000	20	25.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,428.00000	4,288	25.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,498.00000	3,639	26.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		8.00000	7	26.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,511.00000	2,652	22.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		21.00000	20	22.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.15	Call			1,550.00000	1,688	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			60.00000	56	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			153.00000	184	21.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,663.00000	1,552	21.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			73.00000	88	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,583.00000	2,456	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			32.00000	38	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,542.00000	3,406	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			17.00000	19	25.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,527.00000	4,387	25.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,746.00000	3,887	27.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			6.00000	5	27.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,757.00000	2,898	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			17.00000	16	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,785.00000	1,924	19.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			44.00000	42	19.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			912.00000	1,030	16.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			171.00000	149	16.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			182.00000	219	20.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,442.00000	1,337	20.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			90.00000	109	23.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,350.00000	2,227	23.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			39.00000	47	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,299.00000	3,165	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			19.00000	22	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,279.00000	4,140	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,845.00000	3,987	28.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			5.00000	5	28.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,856.00000	2,997	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			16.00000	15	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,880.00000	2,019	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			40.00000	37	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			984.00000	1,106	16.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			144.00000	124	16.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			195.00000	236	20.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,355.00000	1,254	20.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			98.00000	119	22.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,258.00000	2,137	22.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			43.00000	51	23.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,202.00000	3,069	23.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			20.00000	23	25.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,180.00000	4,041	25.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,795.00000	3,937	27.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			5.00000	5	27.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,807.00000	2,948	24.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.85	Put		16.00000	16	24.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,832.00000	1,971	19.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		42.00000	40	19.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		947.00000	1,068	16.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		157.00000	136	16.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		189.00000	227	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,398.00000	1,295	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		94.00000	114	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,304.00000	2,182	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		41.00000	49	24.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,251.00000	3,117	24.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		20.00000	22	25.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,229.00000	4,090	25.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,647.00000	3,788	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		6.00000	6	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,659.00000	2,800	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		19.00000	18	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,690.00000	1,829	19.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		50.00000	47	19.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		170.00000	204	20.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,529.00000	1,422	20.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		83.00000	100	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,443.00000	2,318	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		36.00000	43	24.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,396.00000	3,261	24.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		18.00000	21	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,378.00000	4,239	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,696.00000	3,838	27.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		6.00000	6	27.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,708.00000	2,849	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		18.00000	17	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,737.00000	1,876	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		47.00000	44	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		877.00000	994	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		187.00000	162	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		176.00000	212	20.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,485.00000	1,380	20.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		86.00000	105	23.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,396.00000	2,273	23.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		38.00000	45	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,348.00000	3,213	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		19.00000	21	25.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,329.00000	4,189	25.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,895.00000	4,036	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		5.00000	4	28.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.75	Call		2,905.00000	3,046	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		15.00000	14	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,927.00000	2,067	19.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		37.00000	35	19.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		1,021.00000	1,144	16.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		131.00000	112	16.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		203.00000	245	20.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,312.00000	1,213	20.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		102.00000	124	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,212.00000	2,092	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		44.00000	53	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,154.00000	3,021	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		21.00000	23	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,130.00000	3,992	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		3,945.00000	4,086	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		4.00000	4	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,955.00000	3,095	24.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		14.00000	14	24.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,975.00000	2,115	20.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		35.00000	34	20.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		1,059.00000	1,188	16.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		119.00000	106	16.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		210.00000	254	20.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,270.00000	1,172	20.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		107.00000	128	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,166.00000	2,046	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		46.00000	56	23.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		3,106.00000	2,974	23.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		21.00000	24	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,081.00000	3,942	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		4,143.00000	4,284	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		3.00000	2	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		3,152.00000	3,293	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		12.00000	11	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		2,169.00000	2,310	21.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		29.00000	28	21.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,231.00000	1,366	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		90.00000	84	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		244.00000	295	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,104.00000	1,013	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		122.00000	145	22.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		1,982.00000	1,863	22.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		55.00000	66	23.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		2,914.00000	2,784	23.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		24.00000	29	24.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.50	Put		3,884.00000	3,747	24.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,292.00000	4,434	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		2.00000	2	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,300.00000	3,441	26.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		10.00000	9	26.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,316.00000	2,456	21.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		25.00000	24	21.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,366.00000	1,502	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		76.00000	71	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		274.00000	330	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		984.00000	898	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		134.00000	160	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		1,844.00000	1,728	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		62.00000	75	23.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		2,772.00000	2,643	23.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		27.00000	32	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,737.00000	3,601	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		11.00000	12	28.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,720.00000	5,580	28.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		5.00000	6	32.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,715.00000	7,574	32.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		10.00000	12	28.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		5,870.00000	5,730	28.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		5.00000	5	32.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		7,864.00000	7,723	32.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		4,044.00000	4,185	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		4.00000	3	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		3,053.00000	3,194	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		13.00000	12	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		2,072.00000	2,213	20.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		32.00000	31	20.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		1,142.00000	1,276	16.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		102.00000	94	16.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		115.00000	136	22.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,074.00000	1,954	22.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		23.00000	26	24.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		3,982.00000	3,845	24.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		10.00000	11	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		5,970.00000	5,829	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		4.00000	5	32.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		7,964.00000	7,823	32.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		9.00000	11	29.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,069.00000	5,929	29.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		4.00000	5	32.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,064.00000	7,923	32.58	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	7.85	Call		3,795.00000	3,937	27.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		5.00000	5	27.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		9.00000	10	29.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,219.00000	6,078	29.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		4.00000	5	32.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,214.00000	8,073	32.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		8.00000	10	29.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,318.00000	6,178	29.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		3.00000	4	32.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,313.00000	8,172	32.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		8.00000	9	30.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,468.00000	6,327	30.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		3.00000	4	32.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,463.00000	8,322	32.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		8.00000	9	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,418.00000	6,278	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		3.00000	4	32.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,413.00000	8,272	32.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		9.00000	11	29.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,169.00000	6,029	29.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		4.00000	5	32.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,164.00000	8,023	32.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		4,193.00000	4,334	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		3.00000	2	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		3,201.00000	3,342	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		11.00000	10	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		2,218.00000	2,359	21.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		28.00000	27	21.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,275.00000	1,411	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		85.00000	79	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		126.00000	150	22.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		1,936.00000	1,818	22.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		25.00000	30	24.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		3,835.00000	3,698	24.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		10.00000	12	28.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		5,820.00000	5,680	28.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		5.00000	5	32.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		7,814.00000	7,673	32.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		4,242.00000	4,384	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		2.00000	2	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		3,250.00000	3,392	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		10.00000	10	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		2,267.00000	2,407	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		26.00000	26	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		1,320.00000	1,457	17.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.40	Put		80.00000	75	17.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		130.00000	155	22.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		1,890.00000	1,773	22.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		26.00000	31	24.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		3,786.00000	3,649	24.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		10.00000	12	28.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		5,770.00000	5,630	28.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		5.00000	5	32.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		7,765.00000	7,624	32.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		4,093.00000	4,235	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		3.00000	3	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		3,102.00000	3,243	25.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		12.00000	11	25.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		2,120.00000	2,261	20.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		30.00000	29	20.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		1,186.00000	1,321	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		96.00000	89	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		118.00000	141	22.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		2,028.00000	1,909	22.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		24.00000	28	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		3,933.00000	3,796	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		10.00000	12	29.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put		5,920.00000	5,780	29.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call		5.00000	5	32.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put		7,914.00000	7,773	32.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call		9.00000	11	29.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put		6,119.00000	5,979	29.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call		4.00000	5	32.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put		8,114.00000	7,973	32.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call		8.00000	10	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put		6,368.00000	6,228	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call		3.00000	4	32.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put		8,363.00000	8,222	32.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call		9.00000	10	29.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put		6,268.00000	6,128	29.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call		4.00000	4	32.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put		8,263.00000	8,122	32.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call		3,994.00000	4,135	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put		4.00000	4	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call		3,004.00000	3,145	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put		14.00000	13	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call		2,023.00000	2,164	20.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put		33.00000	32	20.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call		1,098.00000	1,232	16.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put		108.00000	100	16.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.65	Call			111.00000	132	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,121.00000	2,000	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			22.00000	25	24.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			4,032.00000	3,894	24.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			10.00000	11	29.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			6,019.00000	5,879	29.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call			4.00000	5	32.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			8,014.00000	7,873	32.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call			4,392.00000	4,533	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put			2.00000	1	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call			11.00000	13	28.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put			5,621.00000	5,481	28.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call			5.00000	6	31.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put			7,615.00000	7,474	31.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call			4,342.00000	4,483	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put			2.00000	1	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call			3,349.00000	3,491	26.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put			9.00000	9	26.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call			2,364.00000	2,505	22.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put			24.00000	23	22.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call			1,411.00000	1,549	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put			71.00000	67	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call			138.00000	166	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put			1,798.00000	1,684	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call			29.00000	34	24.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put			3,688.00000	3,552	24.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call			11.00000	12	28.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put			5,671.00000	5,531	28.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call			5.00000	6	31.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put			7,665.00000	7,524	31.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call			4,491.00000	4,633	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put			1.00000	1	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call			11.00000	13	28.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put			5,521.00000	5,381	28.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call			5.00000	6	31.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put			7,515.00000	7,374	31.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Call			4,442.00000	4,583	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Put			1.00000	1	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Call			11.00000	13	28.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Put			5,571.00000	5,431	28.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Call			5.00000	6	31.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Put			7,565.00000	7,424	31.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Call			4,541.00000	4,683	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Put			1.00000	1	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Call			12.00000	13	28.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.10	Put		5,471.00000	5,331	28.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Call		5.00000	6	31.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Put		7,465.00000	7,324	31.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.97640	11.83420		17.74	155,693.20	13	811.00
€ / R On 14/06/2010 Currency Future	11.85	Call		0.00000	727	17.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.85	Put		0.00000	601	17.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.80	Call		653.00000	750	17.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.80	Put		619.00000	573	17.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Call		698.00000	797	17.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Put		563.00000	521	17.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Call		769.00000	873	17.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put		485.00000	447	17.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Call		821.00000	927	17.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put		437.00000	401	17.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Call		848.00000	955	16.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put		413.00000	379	16.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Call		875.00000	984	16.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put		391.00000	357	16.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Call		903.00000	1,013	16.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Put		369.00000	337	16.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Call		745.00000	847	17.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Put		511.00000	471	17.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call		795.00000	900	17.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put		461.00000	423	17.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call		613.00000	705	17.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put		679.00000	628	17.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call		577.00000	664	17.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put		743.00000	688	17.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call		544.00000	627	18.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put		810.00000	750	18.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call		4,341.00000	4,482	24.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put		7.00000	6	24.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call		3,356.00000	3,497	22.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put		21.00000	21	22.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call		2,376.00000	2,516	18.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put		41.00000	40	18.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call		1,466.00000	1,596	16.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put		132.00000	120	16.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call		257.00000	296	21.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put		1,923.00000	1,820	21.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call		106.00000	119	24.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put		3,772.00000	3,642	24.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call		40.00000	45	26.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put		5,706.00000	5,568	26.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call		14.00000	16	27.91	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	19.50	Put			7,679.00000	7,540	27.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call			4,390.00000	4,531	24.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put			6.00000	5	24.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call			3,405.00000	3,546	23.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put			21.00000	20	23.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call			2,424.00000	2,565	18.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put			40.00000	39	18.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call			1,508.00000	1,638	16.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put			124.00000	112	16.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call			263.00000	303	21.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Put			1,879.00000	1,777	21.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call			108.00000	121	24.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put			3,724.00000	3,595	24.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call			41.00000	46	26.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put			5,657.00000	5,519	26.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call			14.00000	17	27.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put			7,630.00000	7,490	27.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call			4,292.00000	4,433	24.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put			7.00000	6	24.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call			3,306.00000	3,448	22.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Put			22.00000	21	22.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call			2,327.00000	2,467	18.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put			43.00000	41	18.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call			1,425.00000	1,554	16.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put			141.00000	128	16.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call			251.00000	289	21.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Put			1,967.00000	1,862	21.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call			104.00000	116	24.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put			3,820.00000	3,690	24.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call			39.00000	43	26.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put			5,755.00000	5,617	26.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call			13.00000	16	27.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put			7,729.00000	7,589	27.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call			4,440.00000	4,581	24.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put			5.00000	5	24.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call			3,454.00000	3,595	23.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put			20.00000	19	23.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call			2,473.00000	2,614	19.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put			39.00000	38	19.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call			1,550.00000	1,680	16.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put			116.00000	104	16.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call			270.00000	311	20.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put			1,835.00000	1,734	20.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call			110.00000	124	24.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put			3,676.00000	3,547	24.66	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	17.40	Call			42.00000	47	26.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put			5,608.00000	5,470	26.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call			14.00000	17	27.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put			7,580.00000	7,441	27.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call			4,489.00000	4,630	24.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Put			5.00000	4	24.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Call			3,503.00000	3,645	23.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put			19.00000	18	23.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call			2,522.00000	2,663	19.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put			38.00000	36	19.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Call			1,592.00000	1,723	16.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put			108.00000	97	16.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call			276.00000	319	20.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put			1,792.00000	1,692	20.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Call			112.00000	126	24.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put			3,628.00000	3,500	24.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call			44.00000	48	26.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put			5,559.00000	5,422	26.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call			15.00000	17	27.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put			7,531.00000	7,391	27.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Call			4,144.00000	4,285	24.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Put			10.00000	8	24.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Call			3,159.00000	3,300	22.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Put			25.00000	24	22.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Call			2,181.00000	2,321	17.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Put			47.00000	45	17.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Call			1,305.00000	1,432	16.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Put			171.00000	156	16.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Call			234.00000	269	21.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Put			2,100.00000	1,993	21.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Call			99.00000	110	25.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Put			3,964.00000	3,833	25.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Call			37.00000	40	26.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Put			5,903.00000	5,764	26.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Call			12.00000	15	28.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Put			7,878.00000	7,738	28.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Call			4,242.00000	4,383	24.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Put			8.00000	7	24.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Call			3,257.00000	3,399	22.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Put			23.00000	22	22.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Call			2,278.00000	2,419	18.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Put			44.00000	42	18.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Call			1,385.00000	1,513	16.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Put			150.00000	137	16.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Call			245.00000	282	21.36	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	13.60	Put			2,011.00000	1,906	21.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Call			102.00000	114	25.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Put			3,868.00000	3,738	25.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Call			39.00000	42	26.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Put			5,804.00000	5,666	26.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Call			13.00000	15	27.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Put			7,779.00000	7,639	27.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Call			4,539.00000	4,680	24.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Put			4.00000	4	24.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Call			3,553.00000	3,694	23.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Put			18.00000	18	23.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Call			2,571.00000	2,712	19.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Put			37.00000	35	19.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Call			1,635.00000	1,766	16.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Put			101.00000	90	16.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Call			283.00000	327	20.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Put			1,749.00000	1,650	20.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Call			115.00000	129	24.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Put			3,580.00000	3,452	24.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Call			45.00000	49	26.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Put			5,510.00000	5,373	26.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Call			15.00000	18	27.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Put			7,481.00000	7,341	27.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.80	Call			4,046.00000	4,187	24.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.80	Put			12.00000	10	24.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.80	Call			3,061.00000	3,202	21.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.80	Put			27.00000	26	21.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.80	Call			2,084.00000	2,224	17.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.80	Put			50.00000	48	17.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.80	Call			1,227.00000	1,354	16.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.80	Put			193.00000	177	16.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.80	Call			224.00000	257	21.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.80	Put			2,190.00000	2,080	21.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.80	Call			95.00000	106	25.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.80	Put			4,061.00000	3,929	25.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.80	Call			35.00000	38	26.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.80	Put			6,001.00000	5,862	26.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.80	Call			12.00000	14	28.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.80	Put			7,977.00000	7,838	28.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.85	Call			0.00000	4,138	24.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.85	Put			0.00000	11	24.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.85	Call			0.00000	3,153	21.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.85	Put			0.00000	27	21.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.85	Call			0.00000	2,176	17.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.85	Put			0.00000	49	17.12	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 14/06/2010 Currency Future	10.85	Call			0.00000	1,315	16.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.85	Put			0.00000	189	16.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.85	Call			0.00000	251	21.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.85	Put			0.00000	2,124	21.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.85	Call			0.00000	104	25.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.85	Put			0.00000	3,977	25.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.85	Call			0.00000	37	26.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.85	Put			0.00000	5,911	26.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.85	Call			0.00000	14	28.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.85	Put			0.00000	7,887	28.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.95	Call			0.00000	4,040	24.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.95	Put			0.00000	13	24.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.95	Call			0.00000	3,055	21.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.95	Put			0.00000	29	21.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.95	Call			0.00000	2,079	16.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.95	Put			0.00000	52	16.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.95	Call			0.00000	1,239	16.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.95	Put			0.00000	213	16.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.95	Call			0.00000	683	17.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.95	Put			0.00000	657	17.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.95	Call			0.00000	240	22.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.95	Put			0.00000	2,213	22.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.95	Call			0.00000	100	25.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.95	Put			0.00000	4,073	25.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.95	Call			0.00000	36	27.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.95	Put			0.00000	6,009	27.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.95	Call			0.00000	13	28.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.95	Put			0.00000	7,987	28.15	0.00	0	0.00
€ / R On 13/12/2010 Currency Future			12.34700		12.20430		18.91	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.20	Call			910.00000	995	17.72	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.20	Put			905.00000	848	17.72	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.05	Call			969.00000	1,056	17.45	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.05	Put			815.00000	759	17.45	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.20	Call			4,035.00000	4,163	18.98	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.20	Put			31.00000	16	18.98	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.20	Call			3,056.00000	3,201	17.99	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.20	Put			51.00000	54	17.99	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.20	Call			2,148.00000	2,275	16.15	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.20	Put			143.00000	128	16.15	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.20	Call			1,392.00000	1,517	16.47	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.20	Put			388.00000	370	16.47	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.20	Call			444.00000	483	21.19	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.20	Put			2,440.00000	2,336	21.19	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.20	Call			251.00000	269	24.20	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.20	Put			4,247.00000	4,122	24.20	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 13/12/2010 Currency Future	18.20	Call			159.00000	166	26.73	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.20	Put			6,155.00000	6,019	26.73	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.20	Call			105.00000	107	28.74	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.20	Put			8,101.00000	7,960	28.74	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.85	Call			0.00000	3,540	18.98	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.85	Put			0.00000	43	18.98	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.85	Call			0.00000	2,580	16.15	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.85	Put			0.00000	83	16.15	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.85	Call			0.00000	1,754	16.14	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.85	Put			0.00000	257	16.14	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.85	Call			0.00000	1,145	17.09	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.85	Put			0.00000	648	17.09	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.85	Call			0.00000	775	18.91	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.85	Put			0.00000	1,278	18.91	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.85	Call			0.00000	397	22.29	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.85	Put			0.00000	2,900	22.29	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.85	Call			0.00000	229	25.12	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.85	Put			0.00000	4,732	25.12	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.85	Call			0.00000	145	27.51	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.85	Put			0.00000	6,648	27.51	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.85	Call			0.00000	94	29.34	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.85	Put			0.00000	8,597	29.34	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.08300		249.01700		0.00	0.00	0	10.00
AL7T On 04/02/2010 Index Future			319.76800		318.72400		0.00	0.00	0	24.00
ALBI On 05/11/2009 Index Future			291.77600		290.95100		0.00	0.00	0	686.00
ALBI On 04/02/2010 Index Future			297.03500		296.20200		0.00	0.00	0	6.00
ALBI On 06/05/2010 Index Future			302.50700		301.59800		0.00	0.00	0	0.00
ALBI On 05/08/2010 Index Future			308.03900		307.11300		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			127.26400		126.94900		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			129.55800		129.24000		0.00	0.00	0	0.00
CRD1 On 06/05/2010 Index Future			132.03700		131.71500		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			293.51200		292.68750		7.05	0.00	0	691.00
GOVI On 04/02/2010 jGovi			298.80200		297.97050		5.37	0.00	0	0.00
GOVI On 06/05/2010 jGovi			304.52100		303.67750		6.80	0.00	0	0.00
GOVI On 05/08/2010 jGovi			309.04600		309.04600		6.57	0.00	0	0.00
ILBI On 05/11/2009 Index Future			364.00700		364.53000		0.00	0.00	0	3.00
ILBI On 04/02/2010 Index Future			370.59700		371.13100		0.00	0.00	0	409.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J153 On 31/08/2010 jSwap		9.07600	7.40627		15.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.95000	8.95000		15.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.74600	8.74600		15.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.77900	8.77900		15.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		9.07600	9.07600		15.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		9.04000	9.04000		15.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		9.06300	9.06300		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		7.34200	7.34200		0.22	0.00	0	0.00
JFRA On 04/02/2010 jFra		7.15200	7.15200		0.26	0.00	0	0.00
JFRA On 06/05/2010 jFra		7.31000	7.31000		0.33	0.00	0	0.00
JFRA On 05/08/2010 jFra		7.60100	7.60100		0.36	0.00	0	0.00
JFRA On 04/11/2010 jFra		7.93600	7.93600		0.38	0.00	0	0.00
JN02 On 05/11/2009 jNote		7.88700	7.88700		2.38	0.00	0	0.00
JN02 On 04/02/2010 jNote		8.11400	8.11400		2.63	0.00	0	0.00
JN05 On 05/11/2009 jNote		8.80500	8.80500		5.19	0.00	0	0.00
JN05 On 04/02/2010 jNote		8.93400	8.93400		5.41	0.00	0	0.00
JN10 On 05/11/2009 jNote		9.03900	9.03900		8.50	0.00	0	0.00
JN10 On 04/02/2010 jNote		9.10000	9.10000		8.73	0.00	0	0.00
JROD On 30/10/2009 jRod		6.79300	6.79300		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod		6.83600	6.83600		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod		7.04800	7.04800		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future		282.24000	281.41200		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future		287.32700	286.49200		0.00	0.00	0	0.00
OTH1 On 06/05/2010 Index Future		292.82600	291.97800		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future		7.48900	7.47400		0.78	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	0.80	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			781.00000	793	0.80	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.62300		7.62300		1.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			252.00000	248	1.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			29.00000	25	1.50	0.00	0	0.00
R155 On 04/02/2010 Bond Future			7.66700		7.66700		0.00	0.00	0	31.00
R155 On 04/02/2010 Bond Future	7.50	Call			1,064.00000	1,058	0.00	0.00	0	0.00
R155 On 04/02/2010 Bond Future	7.50	Put			1,317.00000	1,311	0.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.63000		8.70400		5.50	0.00	0	8,713.00
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			6,369.00000	5,989	5.42	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.73600		8.81500		5.50	0.00	0	70.00
R157 On 04/02/2010 Bond Future	7.75	Call			113.00000	141	5.41	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,475.00000	5,116	5.41	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.82300		8.90600		5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			1,047.00000	1,184	5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,969.00000	2,716	5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.88200		8.97000		5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			1,861.00000	2,036	5.34	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,851.00000	2,632	5.34	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.21600		9.26800		11.25	61,297.09	533	11,147.00
R186 On 05/11/2009 Bond Future	9.00	Call			110.00000	147	11.25	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			2,609.00000	2,169	11.25	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			6.00000	7	11.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			4,915.00000	4,438	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			18,184.00000	17,706	11.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			0.00000	0	11.22	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			15,355.00000	14,877	11.22	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.27700		9.33100		11.75	0.00	0	81.00
R186 On 04/02/2010 Bond Future	8.25	Call			217.00000	250	11.60	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			10,678.00000	10,222	11.60	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.33000		9.38600		11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			2,390.00000	2,573	11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			5,914.00000	5,596	11.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.36900		9.42700		12.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			4,010.00000	4,246	12.22	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			5,585.00000	5,309	12.22	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.69900		8.77300		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

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 05/11/2009 Bond Future	7.50	Put			5,323.00000	5,023	5.16	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.79600		8.87500		5.25	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			25.00000	33	5.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,529.00000	5,230	5.14	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.88000		8.96400		5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			783.00000	887	5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,516.00000	2,308	5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.93800		9.02700		5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			1,800.00000	1,959	5.26	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,895.00000	1,740	5.26	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.16900		9.23200		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			9,789.00000	9,454	7.94	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.26200		9.32900		7.75	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			105.00000	126	7.47	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,164.00000	5,839	7.47	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.34000		9.41000		7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			1,268.00000	1,394	7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			3,354.00000	3,128	7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.39800		9.47100		7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			2,196.00000	2,356	7.90	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			3,283.00000	3,085	7.90	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.17800		9.24100		9.00	0.00	0	3,669.00
R204 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	8.66	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			10,795.00000	10,430	8.66	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.25800		9.32400		9.00	935.86	10	10.00
R204 On 04/02/2010 Bond Future	8.20	Call			125.00000	150	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			6,753.00000	6,405	8.68	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.33000		9.39800		8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			1,408.00000	1,544	8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			3,634.00000	3,395	8.50	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.38400		9.45500		9.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			2,478.00000	2,652	9.17	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			3,591.00000	3,381	9.17	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.76100		8.83500		5.50	0.00	0	1,121.00
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			4,585.00000	4,338	5.41	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.87700		8.95600		5.50	0.00	0	2.00
R206 On 04/02/2010 Bond Future	7.50	Call			50.00000	61	5.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,788.00000	4,549	5.40	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.98600		9.07200		5.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 06/05/2010 Bond Future	8.75	Call			1,039.00000	1,142	5.20	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			2,004.00000	1,851	5.20	0.00	0	0.00
R206 On 05/08/2010 Bond Future			9.06800		9.16100		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			1,403.00000	1,524	4.81	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,855.00000	1,715	4.81	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.31700		9.36000		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			11,905.00000	11,651	9.64	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.39500		9.44000		10.00	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			111.00000	125	9.69	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,339.00000	7,093	9.69	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.46700		9.51300		9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			1,760.00000	1,864	9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			3,262.00000	3,106	9.50	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.52300		9.57100		10.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			2,900.00000	3,029	10.20	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			3,295.00000	3,157	10.20	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.30700		9.37000		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			10,633.00000	10,251	10.38	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.38000		9.44500		10.50	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			238.00000	280	10.34	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			6,123.00000	5,777	10.34	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.44300		9.51000		10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			1,821.00000	1,983	10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			3,360.00000	3,130	10.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.49000		9.56000		10.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			3,052.00000	3,253	10.93	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			3,398.00000	3,195	10.93	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.85400		8.87500		15.00	0.00	0	3,565.00
R209 On 05/11/2009 Bond Future	9.00	Call			1,306.00000	1,394	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			331.00000	252	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	14.92	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			12,310.00000	12,144	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			17,618.00000	17,452	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			14,902.00000	14,736	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			6,401.00000	6,567	16.52	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			0.00000	0	16.52	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.89300		8.91500		14.75	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 04/02/2010 Bond Future	10.00	Call			8,058.00000	8,209	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			318.00000	296	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			50.00000	52	14.60	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			12,653.00000	12,483	14.60	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.92400		8.94700		14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			1,722.00000	1,777	14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			5,337.00000	5,213	14.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.94400		8.96700		15.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			3,276.00000	3,352	15.30	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			4,988.00000	4,885	15.30	0.00	0	0.00
TRT1 On 05/11/2009 Index Future				289.84900	289.03500		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future				295.07300	294.25200		0.00	0.00	0	0.00
TRT1 On 06/05/2010 Index Future				300.72000	299.88700		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			7.04610		7.05020		15.54	1,056,915.00	150	10,425.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			159.00000	155	15.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			159.00000	159	15.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call			188.00000	184	15.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put			138.00000	138	15.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			219.00000	215	16.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			119.00000	119	16.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			253.00000	249	16.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			103.00000	103	16.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			289.00000	285	16.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			88.00000	89	16.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			289.00000	285	16.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			88.00000	89	16.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			326.00000	322	17.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			76.00000	76	17.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call			365.00000	361	17.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put			65.00000	65	17.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			406.00000	402	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			55.00000	56	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			406.00000	402	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			55.00000	56	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			447.00000	444	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			47.00000	47	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			447.00000	444	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			47.00000	47	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			326.00000	322	17.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			76.00000	76	17.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call			579.00000	575	19.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put			29.00000	29	19.48	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 14/12/2009 Currency Future	6.45	Call		625.00000	621	19.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		24.00000	25	19.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		534.00000	530	19.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		34.00000	34	19.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		625.00000	621	19.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		24.00000	25	19.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		671.00000	667	20.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		21.00000	21	20.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		490.00000	486	18.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		40.00000	40	18.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		534.00000	530	19.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		34.00000	34	19.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		253.00000	249	16.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		103.00000	103	16.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		671.00000	667	20.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		21.00000	21	20.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		718.00000	714	20.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		17.00000	18	20.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		765.00000	761	20.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		15.00000	15	20.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		765.00000	761	20.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		15.00000	15	20.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		813.00000	809	21.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		12.00000	13	21.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		139.00000	135	15.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		189.00000	189	15.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		106.00000	103	16.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		256.00000	257	16.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		81.00000	78	17.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		330.00000	332	17.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		219.00000	215	16.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		119.00000	119	16.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		159.00000	155	15.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		159.00000	159	15.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		121.00000	118	16.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		221.00000	222	16.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		121.00000	118	16.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		221.00000	222	16.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		92.00000	89	16.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		292.00000	293	16.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		6,200.00000	6,196	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,700.00000	4,696	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		3,200.00000	3,196	26.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	26.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,701.00000	1,697	29.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		1.00000	1	29.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		7.00000	6	24.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,307.00000	1,310	24.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		1.00000	1	33.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		2,801.00000	2,805	33.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	40.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,300.00000	4,304	40.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	46.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		5,800.00000	5,804	46.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,450.00000	6,446	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,950.00000	4,946	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,450.00000	3,446	26.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	26.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,951.00000	1,947	31.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		0.00000	0	31.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		11.00000	10	22.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,061.00000	1,064	22.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		1.00000	1	31.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,551.00000	2,555	31.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	40.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,050.00000	4,054	40.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	45.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,550.00000	5,554	45.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,500.00000	6,496	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		5,000.00000	4,996	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,500.00000	3,496	26.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	26.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		2,001.00000	1,997	32.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		0.00000	0	32.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		12.00000	12	22.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,012.00000	1,016	22.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		1.00000	1	31.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,501.00000	2,505	31.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	39.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,000.00000	4,004	39.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	45.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,500.00000	5,504	45.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		958.00000	954	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		7.00000	8	22.35	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	6.20	Call			861.00000	857	21.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			10.00000	11	21.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			1,154.00000	1,150	24.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put			4.00000	4	24.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call			1,056.00000	1,052	23.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put			5.00000	6	23.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call			909.00000	905	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put			9.00000	9	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			861.00000	857	21.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			10.00000	11	21.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call			1,006.00000	1,002	22.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put			6.00000	6	22.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			718.00000	714	20.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			17.00000	18	20.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call			1,105.00000	1,101	23.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put			5.00000	5	23.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call			3,700.00000	3,696	26.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put			0.00000	0	26.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call			2,700.00000	2,696	28.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put			0.00000	0	28.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call			0.00000	0	35.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put			3,300.00000	3,304	35.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call			0.00000	0	44.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put			5,300.00000	5,304	44.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call			0.00000	0	48.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put			7,300.00000	7,304	48.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call			4,600.00000	4,596	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put			0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call			3,600.00000	3,596	26.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put			0.00000	0	26.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call			2,600.00000	2,596	29.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put			0.00000	0	29.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call			1,601.00000	1,597	28.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put			1.00000	1	28.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call			6.00000	5	24.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			1,405.00000	1,409	24.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			0.00000	0	36.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,400.00000	3,404	36.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			0.00000	0	44.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,400.00000	5,404	44.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	48.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,400.00000	7,404	48.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,550.00000	4,546	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			3,550.00000	3,546	26.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	26.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,550.00000	2,546	29.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		0.00000	0	29.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,552.00000	1,548	28.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		1.00000	1	28.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		5.00000	5	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,455.00000	1,459	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		0.00000	0	36.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,450.00000	3,454	36.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		0.00000	0	44.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,450.00000	5,454	44.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	48.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,450.00000	7,454	48.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,500.00000	4,496	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		2,500.00000	2,496	29.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		0.00000	0	29.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		1,502.00000	1,498	27.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		2.00000	2	27.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		5.00000	4	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		1,504.00000	1,508	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		0.00000	0	37.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		3,500.00000	3,504	37.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	48.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		7,500.00000	7,504	48.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		4,450.00000	4,446	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		2,450.00000	2,446	30.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		0.00000	0	30.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		1,452.00000	1,448	27.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		2.00000	2	27.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		4.00000	4	25.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		1,554.00000	1,558	25.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		0.00000	0	37.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		3,550.00000	3,554	37.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	48.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		7,550.00000	7,554	48.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		4,400.00000	4,396	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		3,400.00000	3,396	26.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	26.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		2,400.00000	2,396	30.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		0.00000	0	30.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		1,402.00000	1,398	26.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		2.00000	2	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
ZAAD On 14/12/2009 Currency Future	8.65	Call			4.00000	4	26.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			1,604.00000	1,608	26.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			0.00000	0	37.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			3,600.00000	3,604	37.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			0.00000	0	45.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			5,600.00000	5,604	45.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	48.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			7,600.00000	7,604	48.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,650.00000	4,646	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,650.00000	3,646	26.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	26.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,650.00000	2,646	29.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			0.00000	0	29.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,651.00000	1,647	29.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			1.00000	1	29.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			6.00000	6	24.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,356.00000	1,360	24.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			0.00000	0	36.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,350.00000	3,354	36.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call			0.00000	0	44.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,350.00000	5,354	44.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	48.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put			7,350.00000	7,354	48.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call			4,350.00000	4,346	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put			0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call			3,350.00000	3,346	26.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put			0.00000	0	26.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call			2,350.00000	2,346	30.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put			0.00000	0	30.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call			1,353.00000	1,349	26.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put			2.00000	2	26.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call			4.00000	3	26.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put			1,653.00000	1,657	26.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call			0.00000	0	37.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put			3,650.00000	3,654	37.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call			0.00000	0	45.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put			5,650.00000	5,654	45.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	48.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			7,650.00000	7,654	48.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			4,300.00000	4,296	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			3,300.00000	3,296	26.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	26.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call			2,300.00000	2,296	30.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.75	Put		0.00000	0	30.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		1,303.00000	1,299	25.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		3.00000	3	25.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		3.00000	3	26.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		1,703.00000	1,707	26.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		0.00000	0	38.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		3,700.00000	3,704	38.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	0	45.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		5,700.00000	5,704	45.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	48.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		7,700.00000	7,704	48.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		4,150.00000	4,146	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		3,150.00000	3,146	26.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	26.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		2,150.00000	2,146	31.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		0.00000	0	31.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		3.00000	3	27.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		1,853.00000	1,856	27.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		0.00000	0	39.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		3,850.00000	3,854	39.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	46.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		5,850.00000	5,854	46.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	48.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		7,850.00000	7,854	48.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		4,250.00000	4,246	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		3,250.00000	3,246	26.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	26.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		2,250.00000	2,246	31.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		0.00000	0	31.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		1,253.00000	1,249	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		3.00000	3	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		3.00000	3	27.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		1,753.00000	1,757	27.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		0.00000	0	38.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		3,750.00000	3,754	38.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	45.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		5,750.00000	5,754	45.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	48.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		7,750.00000	7,754	48.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		4,200.00000	4,196	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		2,200.00000	2,196	31.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		0.00000	0	31.35	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	5.85	Call		1,204.00000	1,200	24.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		4.00000	4	24.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		3.00000	3	27.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		1,803.00000	1,807	27.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		0.00000	0	38.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		3,800.00000	3,804	38.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	48.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		7,800.00000	7,804	48.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.00	Call		4,050.00000	4,046	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.00	Put		0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.00	Call		3,050.00000	3,046	27.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.00	Put		0.00000	0	27.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.00	Call		2,050.00000	2,046	32.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.00	Put		0.00000	0	32.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.00	Call		2.00000	2	28.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.00	Put		1,952.00000	1,956	28.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.00	Call		0.00000	0	39.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.00	Put		3,950.00000	3,954	39.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.00	Call		0.00000	0	46.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.00	Put		5,950.00000	5,954	46.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.00	Call		0.00000	0	49.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.00	Put		7,950.00000	7,954	49.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.05	Call		0.00000	3,996	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.05	Put		0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.05	Call		0.00000	2,996	27.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.05	Put		0.00000	0	27.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.05	Call		0.00000	2	28.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.05	Put		0.00000	2,006	28.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.05	Call		0.00000	0	46.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.05	Put		0.00000	6,004	46.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.05	Call		0.00000	0	49.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.05	Put		0.00000	8,004	49.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			7.09680	7.10070		15.83	0.00	0	8,333.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		278.00000	274	15.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		278.00000	277	15.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.05	Call		304.00000	299	15.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.05	Put		253.00000	253	15.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		331.00000	326	15.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		230.00000	230	15.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		359.00000	355	15.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		208.00000	208	15.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		389.00000	385	16.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		188.00000	188	16.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		420.00000	416	16.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		169.00000	169	16.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.80	Call		452.00000	448	16.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		151.00000	151	16.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		486.00000	482	16.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		135.00000	135	16.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		521.00000	517	16.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		120.00000	120	16.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		521.00000	517	16.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		120.00000	120	16.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		452.00000	448	16.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		151.00000	151	16.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		633.00000	630	16.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		82.00000	83	16.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		673.00000	670	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		72.00000	73	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		594.00000	591	16.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		94.00000	94	16.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		594.00000	591	16.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		94.00000	94	16.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		713.00000	710	16.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		63.00000	63	16.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		557.00000	554	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		106.00000	107	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		755.00000	752	16.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		54.00000	55	16.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		841.00000	838	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		40.00000	41	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		930.00000	927	16.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		29.00000	30	16.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		976.00000	972	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		25.00000	26	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		885.00000	882	16.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		34.00000	35	16.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		798.00000	794	16.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		47.00000	48	16.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		1,070.00000	1,067	17.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		19.00000	20	17.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		1,118.00000	1,115	17.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		17.00000	18	17.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		1,022.00000	1,018	16.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		21.00000	22	16.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		930.00000	927	16.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		29.00000	30	16.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		841.00000	838	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		40.00000	41	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,701.00000	4,697	24.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,701.00000	3,697	26.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			0.00000	0	26.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,702.00000	2,698	28.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			1.00000	1	28.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,707.00000	1,703	21.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			6.00000	6	21.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			48.00000	47	21.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,348.00000	1,350	21.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			6.00000	5	27.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,305.00000	3,309	27.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			1.00000	1	31.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,300.00000	5,304	31.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			0.00000	0	36.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,300.00000	7,304	36.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,601.00000	4,597	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			3,601.00000	3,597	26.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			0.00000	0	26.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,602.00000	2,598	28.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			1.00000	1	28.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,608.00000	1,604	21.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			7.00000	7	21.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			43.00000	42	21.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			1,442.00000	1,445	21.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			5.00000	5	27.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			3,405.00000	3,408	27.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			1.00000	1	31.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			5,400.00000	5,404	31.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			0.00000	0	36.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,400.00000	7,404	36.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			4,551.00000	4,547	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			3,551.00000	3,547	27.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			0.00000	0	27.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			2,552.00000	2,548	27.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			1.00000	1	27.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			1,559.00000	1,555	20.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			8.00000	8	20.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			41.00000	40	21.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put			1,490.00000	1,493	21.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call			5.00000	5	27.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			3,454.00000	3,458	27.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			1.00000	1	32.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put			5,450.00000	5,454	32.03	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	14.55	Call			0.00000	0	36.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put			7,450.00000	7,454	36.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call			4,501.00000	4,497	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			3,501.00000	3,497	27.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			0.00000	0	27.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			2,502.00000	2,498	27.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			1.00000	1	27.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,509.00000	1,506	20.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			9.00000	9	20.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			39.00000	38	22.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			1,538.00000	1,541	22.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			5.00000	5	27.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			3,504.00000	3,508	27.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			1.00000	1	32.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			5,500.00000	5,504	32.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			0.00000	0	36.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			7,500.00000	7,504	36.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,509.00000	1,506	20.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			9.00000	9	20.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			4,401.00000	4,397	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			3,401.00000	3,397	28.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			0.00000	0	28.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			2,402.00000	2,399	26.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			2.00000	2	26.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			1,411.00000	1,407	19.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put			10.00000	11	19.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			35.00000	34	22.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			1,634.00000	1,637	22.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			4.00000	4	27.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put			3,604.00000	3,607	27.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call			1.00000	1	32.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put			5,600.00000	5,604	32.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			0.00000	0	37.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			7,600.00000	7,604	37.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			4,451.00000	4,447	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			3,451.00000	3,447	27.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			0.00000	0	27.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			2,452.00000	2,448	26.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			2.00000	2	26.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			1,460.00000	1,456	19.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			9.00000	10	19.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			37.00000	36	22.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	8.65	Put			1,586.00000	1,589	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			5.00000	4	27.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			3,554.00000	3,558	27.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			1.00000	1	32.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put			5,550.00000	5,554	32.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call			0.00000	0	36.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put			7,550.00000	7,554	36.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			4,651.00000	4,647	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			3,651.00000	3,647	26.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put			0.00000	0	26.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call			2,652.00000	2,648	28.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put			1.00000	1	28.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call			1,657.00000	1,654	21.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put			7.00000	7	21.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call			46.00000	44	21.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put			1,395.00000	1,397	21.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call			5.00000	5	27.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put			3,355.00000	3,358	27.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call			1.00000	1	31.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put			5,350.00000	5,354	31.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call			0.00000	0	36.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put			7,350.00000	7,354	36.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call			4,351.00000	4,347	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			3,351.00000	3,347	28.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put			0.00000	0	28.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call			2,353.00000	2,349	26.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put			2.00000	2	26.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call			1,362.00000	1,358	19.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put			11.00000	12	19.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call			33.00000	32	22.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put			1,683.00000	1,685	22.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call			4.00000	4	28.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put			3,653.00000	3,657	28.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call			1.00000	1	32.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put			5,650.00000	5,654	32.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call			0.00000	0	37.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put			7,650.00000	7,654	37.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call			4,251.00000	4,247	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put			0.00000	0	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call			3,251.00000	3,247	29.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put			0.00000	0	29.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call			2,253.00000	2,249	25.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put			2.00000	2	25.59	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	5.85	Call		1,264.00000	1,261	18.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		13.00000	14	18.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		30.00000	29	23.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		1,779.00000	1,782	23.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		4.00000	4	28.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		3,753.00000	3,757	28.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		1.00000	1	32.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		5,750.00000	5,754	32.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		0.00000	0	37.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		7,750.00000	7,754	37.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		4,151.00000	4,147	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		3,151.00000	3,147	29.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		0.00000	0	29.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		2,154.00000	2,150	24.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		3.00000	3	24.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		1,167.00000	1,163	17.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		16.00000	16	17.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		27.00000	27	23.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		1,877.00000	1,880	23.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		3.00000	3	28.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		3,853.00000	3,857	28.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		1.00000	1	32.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		5,850.00000	5,854	32.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		0.00000	0	37.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		7,850.00000	7,854	37.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		4,201.00000	4,197	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		3,201.00000	3,197	29.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		0.00000	0	29.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		2,203.00000	2,199	25.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		3.00000	3	25.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		1,215.00000	1,212	18.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		15.00000	15	18.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		29.00000	28	23.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		1,828.00000	1,831	23.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		4.00000	3	28.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		3,803.00000	3,807	28.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		1.00000	1	32.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		5,800.00000	5,804	32.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		0.00000	0	37.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		7,800.00000	7,804	37.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		4,301.00000	4,297	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		3,301.00000	3,297	28.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	3.80	Put		0.00000	0	28.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		2,303.00000	2,299	25.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		2.00000	2	25.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		1,313.00000	1,309	18.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		12.00000	13	18.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		32.00000	31	22.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		1,731.00000	1,734	22.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		4.00000	4	28.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		3,703.00000	3,707	28.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		1.00000	1	32.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		5,700.00000	5,704	32.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		0.00000	0	37.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		7,700.00000	7,704	37.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.00	Call		4,101.00000	4,097	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.00	Put		0.00000	0	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.00	Call		3,101.00000	3,097	30.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.00	Put		0.00000	0	30.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.00	Call		2,104.00000	2,100	24.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.00	Put		3.00000	3	24.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.00	Call		26.00000	25	23.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.00	Put		1,926.00000	1,929	23.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.00	Call		3.00000	3	28.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.00	Put		3,903.00000	3,906	28.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.00	Call		1.00000	1	33.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.00	Put		5,900.00000	5,904	33.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.00	Call		0.00000	0	37.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.00	Put		7,900.00000	7,904	37.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.05	Call		4,051.00000	4,047	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.05	Put		0.00000	0	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.05	Call		3,051.00000	3,047	30.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.05	Put		0.00000	0	30.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.05	Call		2,054.00000	2,050	24.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.05	Put		3.00000	3	24.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.05	Call		25.00000	24	23.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.05	Put		1,974.00000	1,977	23.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.05	Call		3.00000	3	28.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.05	Put		3,953.00000	3,956	28.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.05	Call		1.00000	1	33.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.05	Put		5,950.00000	5,954	33.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.05	Call		0.00000	0	37.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.05	Put		7,950.00000	7,954	37.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.10	Call		0.00000	3,997	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.10	Put		0.00000	0	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.10	Call		0.00000	2,997	30.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.10	Put		0.00000	1	30.76	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 15/03/2010 Currency Future	5.10	Call		0.00000	2,001	23.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.10	Put		0.00000	4	23.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.10	Call		0.00000	23	24.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.10	Put		0.00000	2,026	24.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.10	Call		0.00000	3	28.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.10	Put		0.00000	4,006	28.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.10	Call		0.00000	1	33.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.10	Put		0.00000	6,004	33.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.10	Call		0.00000	0	38.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.10	Put		0.00000	8,004	38.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			7.13830	7.14320		16.09	0.00	0	1,250.00
ZAAD On 14/06/2010 Currency Future	7.15	Call		0.00000	357	16.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.15	Put		0.00000	369	16.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.10	Call		384.00000	380	16.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.10	Put		341.00000	341	16.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.00	Call		433.00000	428	15.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.00	Put		290.00000	290	15.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Call		459.00000	454	15.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Put		266.00000	266	15.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Call		486.00000	481	15.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Put		243.00000	243	15.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Call		514.00000	509	15.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Put		221.00000	221	15.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Call		544.00000	539	15.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put		201.00000	200	15.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Call		574.00000	569	15.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Put		181.00000	181	15.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call		674.00000	669	15.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put		130.00000	130	15.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call		709.00000	704	15.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put		116.00000	116	15.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call		639.00000	634	15.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put		146.00000	146	15.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call		746.00000	741	15.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put		102.00000	102	15.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call		606.00000	601	15.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put		163.00000	163	15.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call		4,643.00000	4,638	31.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put		0.00000	0	31.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call		3,644.00000	3,639	29.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put		0.00000	0	29.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call		2,646.00000	2,642	24.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put		3.00000	3	24.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call		1,658.00000	1,654	18.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put		15.00000	15	18.87	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	8.50	Call			102.00000	100	21.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put			1,459.00000	1,462	21.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call			15.00000	14	24.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put			3,372.00000	3,376	24.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call			3.00000	3	27.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put			5,360.00000	5,365	27.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call			1.00000	1	30.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put			7,358.00000	7,363	30.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call			4,593.00000	4,588	31.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put			0.00000	0	31.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call			3,594.00000	3,589	29.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put			0.00000	0	29.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call			2,597.00000	2,592	24.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put			3.00000	4	24.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call			1,609.00000	1,605	18.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put			16.00000	16	18.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call			99.00000	97	21.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put			1,506.00000	1,508	21.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call			14.00000	14	24.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put			3,421.00000	3,425	24.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call			3.00000	3	27.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put			5,410.00000	5,415	27.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call			1.00000	1	31.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put			7,408.00000	7,413	31.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call			4,543.00000	4,538	31.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put			0.00000	0	31.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call			3,544.00000	3,539	29.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put			0.00000	0	29.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call			2,547.00000	2,542	24.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put			4.00000	4	24.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call			1,560.00000	1,556	18.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put			17.00000	17	18.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call			95.00000	93	21.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put			1,552.00000	1,555	21.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call			13.00000	13	24.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put			3,470.00000	3,474	24.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call			3.00000	3	27.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put			5,460.00000	5,465	27.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call			1.00000	1	31.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put			7,458.00000	7,463	31.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call			4,493.00000	4,488	31.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put			0.00000	0	31.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call			3,494.00000	3,489	28.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put			1.00000	1	28.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call			2,497.00000	2,493	23.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	4.65	Put		4.00000	4	23.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call		1,512.00000	1,507	17.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put		18.00000	19	17.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call		92.00000	90	21.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put		1,599.00000	1,601	21.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call		12.00000	12	24.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put		3,519.00000	3,524	24.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call		3.00000	3	27.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put		5,510.00000	5,515	27.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call		1.00000	1	31.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put		7,508.00000	7,513	31.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call		4,343.00000	4,338	31.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Put		0.00000	0	31.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Call		3,344.00000	3,339	28.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put		1.00000	1	28.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Call		2,349.00000	2,344	22.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put		5.00000	5	22.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call		1,366.00000	1,361	16.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Put		23.00000	23	16.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call		83.00000	81	22.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put		1,739.00000	1,742	22.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Call		11.00000	10	24.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put		3,667.00000	3,672	24.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Call		3.00000	3	28.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put		5,660.00000	5,665	28.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call		1.00000	1	31.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put		7,658.00000	7,663	31.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Call		4,243.00000	4,238	31.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Put		0.00000	0	31.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Call		3,244.00000	3,239	27.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Put		1.00000	1	27.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Call		2,249.00000	2,245	22.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Put		6.00000	6	22.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Call		1,269.00000	1,264	16.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Put		26.00000	26	16.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Call		77.00000	76	22.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Put		1,834.00000	1,837	22.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Call		9.00000	9	24.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Put		3,766.00000	3,771	24.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Call		3.00000	3	28.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Put		5,760.00000	5,765	28.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Call		1.00000	1	31.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Put		7,758.00000	7,763	31.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Call		4,393.00000	4,388	31.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Put		0.00000	0	31.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	3.75	Call		3,394.00000	3,389	28.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Put		1.00000	1	28.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Call		2,398.00000	2,393	23.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Put		5.00000	5	23.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Call		1,414.00000	1,410	17.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Put		21.00000	21	17.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Call		85.00000	84	22.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Put		1,692.00000	1,695	22.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Call		11.00000	11	24.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Put		3,618.00000	3,623	24.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Call		3.00000	3	28.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Put		5,610.00000	5,615	28.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Call		1.00000	1	31.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Put		7,608.00000	7,613	31.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Call		4,293.00000	4,288	31.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Put		0.00000	0	31.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Call		3,294.00000	3,289	27.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Put		1.00000	1	27.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Call		2,299.00000	2,294	22.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Put		6.00000	6	22.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Call		1,317.00000	1,313	16.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Put		24.00000	24	16.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Call		80.00000	78	22.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Put		1,787.00000	1,790	22.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Call		10.00000	10	24.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Put		3,717.00000	3,721	24.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Call		3.00000	3	28.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Put		5,710.00000	5,715	28.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Call		1.00000	1	31.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Put		7,708.00000	7,713	31.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Call		4,193.00000	4,188	31.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Put		0.00000	0	31.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Call		3,194.00000	3,189	27.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Put		1.00000	1	27.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Call		2,200.00000	2,195	22.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Put		7.00000	7	22.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Call		1,221.00000	1,216	15.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Put		28.00000	28	15.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Call		75.00000	73	22.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Put		1,882.00000	1,885	22.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Call		9.00000	9	24.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Put		3,816.00000	3,820	24.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Call		3.00000	3	28.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Put		5,810.00000	5,815	28.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Call		1.00000	1	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
ZAAD On 14/06/2010 Currency Future	14.95	Put			7,808.00000	7,813	31.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.00	Call			4,143.00000	4,138	31.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.00	Put			0.00000	0	31.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.00	Call			3,144.00000	3,140	27.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.00	Put			1.00000	1	27.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.00	Call			2,151.00000	2,146	21.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.00	Put			7.00000	8	21.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.00	Call			1,173.00000	1,168	15.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.00	Put			30.00000	30	15.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.00	Call			73.00000	71	23.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.00	Put			1,929.00000	1,933	23.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.00	Call			8.00000	8	24.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.00	Put			3,865.00000	3,870	24.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.00	Call			3.00000	3	28.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.00	Put			5,860.00000	5,864	28.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.00	Call			1.00000	1	31.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.00	Put			7,858.00000	7,863	31.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.10	Call			4,043.00000	4,038	31.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.10	Put			0.00000	0	31.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.10	Call			3,045.00000	3,040	26.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.10	Put			1.00000	2	26.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.10	Call			2,052.00000	2,047	21.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.10	Put			9.00000	9	21.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.10	Call			1,077.00000	1,073	15.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.10	Put			34.00000	34	15.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.10	Call			68.00000	67	23.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.10	Put			2,025.00000	2,028	23.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.10	Call			8.00000	7	24.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.10	Put			3,964.00000	3,969	24.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.10	Call			3.00000	3	28.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.10	Put			5,960.00000	5,964	28.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.10	Call			1.00000	1	31.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.10	Put			7,958.00000	7,963	31.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.15	Call			0.00000	3,988	31.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.15	Put			0.00000	0	31.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.15	Call			0.00000	2,990	26.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.15	Put			0.00000	2	26.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.15	Call			0.00000	1,998	21.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.15	Put			0.00000	10	21.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.15	Call			0.00000	1,025	14.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.15	Put			0.00000	37	14.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.15	Call			0.00000	65	23.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.15	Put			0.00000	2,076	23.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.15	Call			0.00000	7	24.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.15	Put			0.00000	4,019	24.79	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	13.15	Call			0.00000	3	28.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.15	Put			0.00000	6,014	28.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.15	Call			0.00000	1	31.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.15	Put			0.00000	8,013	31.89	0.00	0	0.00

Total for Derivatives:								671,485,048.85	26,972	1,066,686.00
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Grand Total:								671,485,048.85	26,972	1,066,686.00
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