



Daily MTM Report

Daily summary for 02/10/2009

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			7.23600	7.23800			0.00	0	0.00
R155 On 31/08/2011 Bond			7.48000	7.49000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.28000	8.28000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.86000	8.86000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.34000	8.34500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.78500	8.78500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.79000	8.79000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.39500	8.39500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.95500	8.95500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.95000	8.95000			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			8.40000	8.40000			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/12/2009 Currency Future			7.75010	7.77890		18.48	108,013,143.70	13,937	341,051.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		597.00000	572	18.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		68.00000	72	18.30	7,200,000.00	100	100.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		294.00000	280	18.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		215.00000	230	18.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		247.00000	235	18.73	2,350,000.00	10	10.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		268.00000	285	18.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		118.00000	113	20.93	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		589.00000	613	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		322.00000	306	18.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		193.00000	206	18.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		382.00000	364	18.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		153.00000	164	18.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		414.00000	395	18.39	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		135.00000	145	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		382.00000	364	18.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		153.00000	164	18.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		351.00000	334	18.43	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		172.00000	184	18.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		178.00000	170	19.71	0.00	0	2,560.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		399.00000	419	19.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		448.00000	427	18.37	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		119.00000	127	18.37	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		100.00000	96	21.43	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		671.00000	696	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		210.00000	200	19.22	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		331.00000	350	19.22	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		268.00000	256	18.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		239.00000	255	18.48	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		164.00000	156	19.95	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		435.00000	456	19.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		294.00000	280	18.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		215.00000	230	18.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		29.00000	28	25.60	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,450.00000	1,478	25.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.20	Call			0.00000	0	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,421.00000	4,450	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	35.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,621.00000	5,650	35.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	39.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,821.00000	6,850	39.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			483.00000	461	18.35	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			104.00000	111	18.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			43.00000	42	24.12	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,164.00000	1,192	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			637.00000	611	18.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			58.00000	61	18.28	0.00	0	5,000.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			193.00000	184	19.46	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			364.00000	384	19.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			193.00000	184	19.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			364.00000	384	19.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			151.00000	144	20.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			472.00000	494	20.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			128.00000	122	20.69	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			549.00000	572	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			128.00000	122	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			549.00000	572	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	33.89	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,221.00000	5,250	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			3.00000	3	29.06	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,775.00000	2,803	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	31.83	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,521.00000	4,550	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			11.00000	12	28.44	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,132.00000	2,161	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			164.00000	156	19.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			435.00000	456	19.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			520.00000	497	18.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			91.00000	97	18.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			228.00000	217	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			299.00000	317	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			50.00000	49	23.63	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,071.00000	1,099	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			58.00000	56	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			979.00000	1,006	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			139.00000	133	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			510.00000	533	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			109.00000	104	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			630.00000	654	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			93.00000	89	21.67	0.00	0	247.00

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	8.40	Put			714.00000	739	21.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			79.00000	76	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			800.00000	826	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			73.00000	70	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			844.00000	870	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			85.00000	82	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			757.00000	782	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			109.00000	104	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			630.00000	654	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			85.00000	82	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			757.00000	782	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			100.00000	96	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			671.00000	696	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			20.00000	20	27.07	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,741.00000	1,770	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			73.00000	70	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			844.00000	870	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			68.00000	65	22.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			889.00000	915	22.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			68.00000	65	22.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			889.00000	915	22.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			54.00000	52	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			1,025.00000	1,052	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			63.00000	61	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			934.00000	961	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			40.00000	39	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,211.00000	1,239	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			43.00000	42	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,164.00000	1,192	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			47.00000	45	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,118.00000	1,145	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			58.00000	56	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			979.00000	1,006	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			38.00000	37	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,259.00000	1,287	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			31.00000	30	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,402.00000	1,430	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			25.00000	25	26.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,546.00000	1,575	26.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			22.00000	22	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,643.00000	1,672	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			21.00000	21	26.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,692.00000	1,721	26.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			25.00000	25	26.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,546.00000	1,575	26.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.55	Call			19.00000	19	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,790.00000	1,819	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			21.00000	21	26.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,692.00000	1,721	26.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			14.00000	14	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,035.00000	2,064	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			7.00000	7	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,378.00000	2,407	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			9.00000	10	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,231.00000	2,259	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			12.00000	13	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,084.00000	2,113	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			12.00000	13	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,084.00000	2,113	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			9.00000	9	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,280.00000	2,309	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			5.00000	5	28.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,576.00000	2,605	28.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			4.00000	4	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,675.00000	2,704	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			4.00000	4	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,725.00000	2,754	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			3.00000	3	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,824.00000	2,853	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			2.00000	2	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,023.00000	3,052	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1.00000	1	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,272.00000	3,301	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1.00000	1	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,223.00000	3,251	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			2.00000	2	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,123.00000	3,152	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			5.00000	6	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,527.00000	2,555	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			5.00000	5	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,626.00000	2,654	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			3.00000	3	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,874.00000	2,903	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			2.00000	2	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			2,973.00000	3,002	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			2.00000	2	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,023.00000	3,052	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			7.00000	7	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,428.00000	2,457	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			8.00000	8	28.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,329.00000	2,358	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		3.00000	3	29.06	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,775.00000	2,803	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		3.00000	3	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,924.00000	2,953	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		8.00000	8	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,329.00000	2,358	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		1.00000	1	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,372.00000	3,401	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		1.00000	1	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,322.00000	3,351	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		1.00000	1	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,522.00000	3,551	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		1.00000	1	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,422.00000	3,451	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		0.00000	0	31.83	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,521.00000	4,550	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		0.00000	0	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,822.00000	3,850	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		1.00000	1	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,722.00000	3,750	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		0.00000	0	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,221.00000	4,250	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		0.00000	0	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,621.00000	4,650	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		0.00000	0	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		5,021.00000	5,050	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		0.00000	0	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,421.00000	5,450	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	0	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,121.00000	4,150	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		0.00000	0	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,921.00000	4,950	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		0.00000	0	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,321.00000	5,350	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		33.00000	32	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,354.00000	1,382	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		16.00000	16	28.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,937.00000	1,966	28.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,321.00000	4,350	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		0.00000	0	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,521.00000	5,550	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		18.00000	18	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,839.00000	1,868	27.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.20	Call			7.00000	7	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,428.00000	2,457	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			1.00000	1	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,622.00000	3,651	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,821.00000	4,850	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			50.00000	49	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,071.00000	1,099	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,021.00000	4,050	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,821.00000	5,850	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,721.00000	4,750	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,321.00000	5,350	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,921.00000	5,950	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	0	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,922.00000	3,950	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,121.00000	5,150	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,721.00000	5,750	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,021.00000	5,050	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			24.00000	24	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,595.00000	1,624	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			10.00000	11	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,181.00000	2,210	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	0	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			3,971.00000	4,000	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,571.00000	4,600	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	33.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,171.00000	5,200	33.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,771.00000	5,800	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,021.00000	4,050	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			27.00000	27	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,498.00000	1,527	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1.00000	1	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,272.00000	3,301	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	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 14/12/2009 Currency Future	11.65	Put		3,872.00000	3,900	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		0.00000	0	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,471.00000	4,500	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		0.00000	0	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,071.00000	5,100	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		33.00000	32	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,354.00000	1,382	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,321.00000	4,350	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		15.00000	15	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,986.00000	2,015	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		2.00000	2	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,173.00000	3,202	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		1.00000	1	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,772.00000	3,800	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		0.00000	0	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,371.00000	4,400	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		0.00000	0	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,471.00000	5,500	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		1.00000	1	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,522.00000	3,551	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		47.00000	45	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,118.00000	1,145	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		1.00000	1	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,472.00000	3,501	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	0	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,071.00000	4,100	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		29.00000	28	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,450.00000	1,478	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		1.00000	1	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,572.00000	3,601	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		0.00000	0	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		4,171.00000	4,200	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		0.00000	0	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,771.00000	4,800	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		0.00000	0	36.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		5,971.00000	6,000	36.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	0	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,121.00000	4,150	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		0.00000	0	36.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		6,121.00000	6,150	36.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		0.00000	0	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		6,021.00000	6,050	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	0	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,071.00000	4,100	30.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,671.00000	4,700	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	35.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,871.00000	5,900	35.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	36.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,221.00000	6,250	36.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,872.00000	3,900	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,071.00000	5,100	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	37.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,271.00000	6,300	37.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,671.00000	5,700	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,571.00000	5,600	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			63.00000	61	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			934.00000	961	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,871.00000	4,900	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,271.00000	5,300	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			637.00000	611	18.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			58.00000	61	18.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			40.00000	39	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,211.00000	1,239	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			2.00000	2	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,073.00000	3,102	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			1.00000	1	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,772.00000	3,800	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,571.00000	5,600	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			557.00000	534	18.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			79.00000	84	18.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			899.00000	871	18.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			20.00000	20	18.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			294.00000	280	18.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			215.00000	230	18.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			945.00000	917	18.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			17.00000	17	18.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			7.00000	7	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,378.00000	2,407	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			853.00000	825	18.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			24.00000	25	18.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			268.00000	256	18.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.75	Put			239.00000	255	18.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			6.00000	6	28.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,477.00000	2,506	28.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,571.00000	4,600	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			853.00000	825	18.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			24.00000	25	18.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			992.00000	963	18.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			13.00000	13	18.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,229.00000	4,200	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,729.00000	2,700	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			0.00000	0	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,235.00000	1,206	19.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			7.00000	6	19.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	42.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,771.00000	7,800	42.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,479.00000	4,450	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,979.00000	2,950	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,482.00000	1,453	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			3.00000	3	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			247.00000	235	18.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			268.00000	285	18.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	41.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,521.00000	7,550	41.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,871.00000	4,900	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,779.00000	2,750	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			0.00000	0	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,781.00000	1,752	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			2.00000	2	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			808.00000	780	18.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			29.00000	30	18.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,980.00000	1,951	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			1.00000	1	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	41.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,371.00000	7,400	41.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,029.00000	3,000	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,030.00000	2,001	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			1.00000	1	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,040.00000	1,011	18.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			11.00000	11	18.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.25	Call		0.00000	0	41.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		7,471.00000	7,500	41.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call		2,929.00000	2,900	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put		0.00000	0	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call		1,930.00000	1,901	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put		1.00000	1	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call		0.00000	0	41.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put		7,571.00000	7,600	41.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call		2,879.00000	2,850	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put		0.00000	0	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call		1,880.00000	1,851	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put		1.00000	1	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call		0.00000	0	42.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put		7,621.00000	7,650	42.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call		3,129.00000	3,100	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put		0.00000	0	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call		2,130.00000	2,101	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put		1.00000	1	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call		1,137.00000	1,108	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put		8.00000	8	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call		3,179.00000	3,150	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put		0.00000	0	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call		2,179.00000	2,151	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put		1.00000	1	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call		1,186.00000	1,157	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put		7.00000	7	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call		0.00000	0	40.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put		7,321.00000	7,350	40.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call		3,329.00000	3,300	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	0	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,329.00000	2,300	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		0.00000	0	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,334.00000	1,305	20.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		5.00000	5	20.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		448.00000	427	18.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		119.00000	127	18.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		10.00000	11	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		2,181.00000	2,210	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call		0.00000	0	40.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put		7,171.00000	7,200	40.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call		3,429.00000	3,400	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put		0.00000	0	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call		2,429.00000	2,400	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put		0.00000	0	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call		1,433.00000	1,404	20.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.35	Put			4.00000	4	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	40.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,071.00000	7,100	40.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,479.00000	3,450	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,479.00000	2,450	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			0.00000	0	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	39.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,021.00000	7,050	39.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,529.00000	3,500	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,529.00000	2,500	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			0.00000	0	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,532.00000	1,503	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			3.00000	3	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	39.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,971.00000	7,000	39.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,379.00000	3,350	28.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	28.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,379.00000	2,350	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			0.00000	0	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,383.00000	1,354	20.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			4.00000	4	20.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	40.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,121.00000	7,150	40.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,729.00000	3,700	27.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	27.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,731.00000	1,702	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			2.00000	2	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			764.00000	737	18.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			35.00000	37	18.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	38.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,771.00000	6,800	38.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,829.00000	3,800	27.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	27.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,829.00000	2,800	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,830.00000	1,801	23.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			1.00000	1	23.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			1.00000	1	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,672.00000	3,701	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	38.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,671.00000	6,700	38.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,171.00000	6,200	36.82	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	15.95	Call			0.00000	0	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,171.00000	8,200	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,271.00000	4,300	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,271.00000	8,300	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,629.00000	3,600	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,629.00000	2,600	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,631.00000	1,602	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			2.00000	2	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			678.00000	652	18.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			49.00000	52	18.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	37.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,371.00000	6,400	37.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,371.00000	8,400	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	37.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,471.00000	6,500	37.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,471.00000	8,500	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,579.00000	3,550	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,579.00000	2,550	27.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	27.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,582.00000	1,553	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			3.00000	3	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	37.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,421.00000	6,450	37.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,421.00000	8,450	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	38.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,621.00000	6,650	38.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,621.00000	8,650	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,671.00000	8,700	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,279.00000	3,250	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,279.00000	2,250	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			0.00000	0	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,285.00000	1,256	19.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			6.00000	6	19.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	38.78	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 14/12/2009 Currency Future	14.50	Put		6,721.00000	6,750	38.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,721.00000	8,750	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		0.00000	0	38.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,521.00000	6,550	38.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,521.00000	8,550	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		3,779.00000	3,750	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	0	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		8,221.00000	8,250	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		3,929.00000	3,900	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		0.00000	0	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		6,071.00000	6,100	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		0.00000	0	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		8,071.00000	8,100	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,679.00000	3,650	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,679.00000	2,650	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		0.00000	0	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		1,681.00000	1,652	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		2.00000	2	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		721.00000	694	18.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		42.00000	44	18.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		0.00000	0	37.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,321.00000	6,350	37.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,321.00000	8,350	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		3,879.00000	3,850	26.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	26.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		8,121.00000	8,150	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		0.00000	0	38.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,571.00000	6,600	38.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,571.00000	8,600	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call		3,979.00000	3,950	26.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put		0.00000	0	26.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,979.00000	2,950	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,980.00000	1,951	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		1.00000	1	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		992.00000	963	18.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		13.00000	13	18.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	0	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,021.00000	8,050	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			4,029.00000	4,000	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			7,971.00000	8,000	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			4,129.00000	4,100	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			17.00000	17	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			1,888.00000	1,917	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	42.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			7,871.00000	7,900	42.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			4,179.00000	4,150	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			18.00000	18	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,839.00000	1,868	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	42.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			7,821.00000	7,850	42.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			4,079.00000	4,050	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			3,079.00000	3,050	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			2,080.00000	2,051	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			1.00000	1	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			1,088.00000	1,059	18.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			10.00000	9	18.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			16.00000	16	28.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,937.00000	1,966	28.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	43.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			7,921.00000	7,950	43.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,229.00000	4,200	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			3,229.00000	3,200	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			2,229.00000	2,201	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			0.00000	0	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,235.00000	1,206	19.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			7.00000	6	19.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			4,279.00000	4,250	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	42.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			7,721.00000	7,750	42.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			4,329.00000	4,300	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,329.00000	3,300	29.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	0	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,329.00000	2,300	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		0.00000	0	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,334.00000	1,305	20.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		5.00000	5	20.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	42.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		7,671.00000	7,700	42.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.88310	7.91250		18.80	21,260,720.70	2,697	29,479.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		831.00000	806	18.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		119.00000	123	18.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		479.00000	461	18.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		316.00000	328	18.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		405.00000	392	18.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		392.00000	409	18.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		188.00000	184	22.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		976.00000	1,001	22.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call		453.00000	436	18.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put		341.00000	353	18.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		534.00000	515	18.65	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		271.00000	282	18.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		988.00000	961	18.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		76.00000	78	18.13	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		506.00000	487	18.69	0.00	0	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		293.00000	304	18.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		428.00000	412	18.80	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		366.00000	379	18.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		563.00000	543	18.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		250.00000	260	18.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		316.00000	307	19.94	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		554.00000	574	19.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		506.00000	487	18.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		293.00000	304	18.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		34.00000	34	29.71	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,172.00000	3,201	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		16.00000	16	32.37	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,404.00000	4,433	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		593.00000	572	18.57	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		230.00000	239	18.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		226.00000	220	21.26	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		814.00000	837	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		128.00000	126	23.72	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,366.00000	1,393	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		77.00000	77	26.37	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,015.00000	2,044	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		261.00000	253	20.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.35	Put			698.00000	720	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			88.00000	88	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,826.00000	1,855	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			349.00000	338	19.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			486.00000	505	19.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			332.00000	322	19.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			519.00000	539	19.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			366.00000	355	19.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			454.00000	472	19.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			301.00000	292	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			589.00000	609	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			237.00000	231	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			775.00000	798	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			248.00000	242	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			736.00000	759	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			273.00000	266	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			661.00000	683	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			287.00000	279	20.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			624.00000	646	20.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			216.00000	211	21.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			853.00000	877	21.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			197.00000	192	21.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			935.00000	959	21.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			206.00000	201	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			894.00000	918	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			180.00000	176	22.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,018.00000	1,043	22.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			158.00000	155	22.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,146.00000	1,172	22.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			139.00000	137	23.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,277.00000	1,304	23.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			152.00000	149	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,189.00000	1,215	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			165.00000	162	22.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,103.00000	1,129	22.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			114.00000	113	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,502.00000	1,530	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			106.00000	105	24.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,593.00000	1,621	24.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			95.00000	94	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,732.00000	1,761	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			102.00000	101	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,639.00000	1,668	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			88.00000	88	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,826.00000	1,855	25.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.50	Call			27.00000	27	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,614.00000	3,644	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			91.00000	91	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,779.00000	1,808	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			75.00000	74	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,062.00000	2,091	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			67.00000	66	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,204.00000	2,233	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			56.00000	55	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,443.00000	2,472	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			64.00000	64	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,252.00000	2,281	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			72.00000	71	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,109.00000	2,138	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			72.00000	71	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,109.00000	2,138	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			62.00000	62	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,299.00000	2,328	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			62.00000	62	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,299.00000	2,328	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			48.00000	48	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,636.00000	2,665	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			47.00000	47	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,684.00000	2,714	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			50.00000	50	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,588.00000	2,617	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			45.00000	45	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,733.00000	2,762	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			41.00000	41	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,879.00000	2,908	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			35.00000	35	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			3,123.00000	3,152	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			31.00000	31	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,368.00000	3,397	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			31.00000	31	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,319.00000	3,348	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			33.00000	33	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,221.00000	3,250	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			32.00000	32	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,270.00000	3,299	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			39.00000	39	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,976.00000	3,005	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			40.00000	40	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,927.00000	2,957	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			36.00000	36	29.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.95	Put		3,074.00000	3,103	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		34.00000	34	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,172.00000	3,201	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		37.00000	37	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,025.00000	3,054	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		42.00000	42	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,830.00000	2,859	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		45.00000	45	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,733.00000	2,762	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		40.00000	40	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,927.00000	2,957	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		30.00000	30	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,417.00000	3,447	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		28.00000	28	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,555.00000	3,585	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		29.00000	29	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,466.00000	3,496	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		29.00000	29	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,466.00000	3,496	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		28.00000	28	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,516.00000	3,545	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		25.00000	25	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,762.00000	3,792	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		27.00000	27	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,565.00000	3,594	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		24.00000	24	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,861.00000	3,891	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		26.00000	26	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,664.00000	3,693	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		25.00000	25	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,713.00000	3,742	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		82.00000	82	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,920.00000	1,949	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		67.00000	66	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,204.00000	2,233	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		58.00000	57	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,395.00000	2,424	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		54.00000	53	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,491.00000	2,520	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		13.00000	13	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,651.00000	4,680	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		98.00000	97	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,686.00000	1,714	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		25.00000	25	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,713.00000	3,742	31.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.70	Call			6.00000	6	33.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,793.00000	5,822	33.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			110.00000	108	24.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,547.00000	1,575	24.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			39.00000	39	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,976.00000	3,005	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			6.00000	6	33.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,644.00000	5,673	33.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			119.00000	117	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,456.00000	1,484	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			7.00000	7	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,544.00000	5,574	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			123.00000	122	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,411.00000	1,438	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			33.00000	33	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,221.00000	3,250	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			7.00000	7	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,495.00000	5,524	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			134.00000	131	23.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,321.00000	1,348	23.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			8.00000	7	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,395.00000	5,424	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			22.00000	23	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,960.00000	3,989	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			5.00000	4	33.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			6,042.00000	6,071	33.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			85.00000	85	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,873.00000	1,902	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			24.00000	24	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,812.00000	3,841	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			23.00000	23	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,911.00000	3,940	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			5.00000	5	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,992.00000	6,022	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			22.00000	23	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,960.00000	3,989	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			21.00000	21	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			4,059.00000	4,088	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			20.00000	19	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,157.00000	4,186	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			4.00000	4	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,241.00000	6,270	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			80.00000	79	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,967.00000	1,996	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			30.00000	30	30.41	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 15/03/2010 Currency Future	11.30	Put		3,417.00000	3,447	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		23.00000	23	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,911.00000	3,940	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		22.00000	22	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		4,009.00000	4,039	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		4.00000	4	33.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,092.00000	6,121	33.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		5.00000	5	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		5,893.00000	5,922	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		114.00000	113	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,502.00000	1,530	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		7.00000	6	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,594.00000	5,623	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		172.00000	169	22.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,060.00000	1,086	22.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		8.00000	8	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,296.00000	5,325	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		152.00000	149	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,189.00000	1,215	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		44.00000	44	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,781.00000	2,811	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		32.00000	32	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,270.00000	3,299	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		7.00000	7	33.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,445.00000	5,474	33.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		37.00000	37	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,025.00000	3,054	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		28.00000	28	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,516.00000	3,545	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		6.00000	6	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,694.00000	5,723	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		47.00000	47	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,684.00000	2,714	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		44.00000	44	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,781.00000	2,811	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		8.00000	8	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,345.00000	5,375	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		145.00000	143	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,233.00000	1,259	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		6.00000	6	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,743.00000	5,773	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		8.00000	8	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,246.00000	5,275	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		52.00000	52	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,539.00000	2,569	27.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.00	Call			9.00000	9	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,097.00000	5,126	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			54.00000	53	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,491.00000	2,520	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			10.00000	10	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,047.00000	5,076	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			11.00000	10	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,948.00000	4,977	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			60.00000	59	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,347.00000	2,376	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			56.00000	55	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,443.00000	2,472	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			10.00000	10	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,998.00000	5,027	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			69.00000	69	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,157.00000	2,186	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			14.00000	14	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,601.00000	4,630	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			80.00000	79	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,967.00000	1,996	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			15.00000	15	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,502.00000	4,531	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			385.00000	373	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			422.00000	440	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			15.00000	15	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,453.00000	4,482	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			64.00000	64	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,252.00000	2,281	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			60.00000	59	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,347.00000	2,376	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			12.00000	12	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,799.00000	4,828	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			77.00000	77	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,015.00000	2,044	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			14.00000	14	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,552.00000	4,581	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			85.00000	85	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,873.00000	1,902	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			102.00000	101	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,639.00000	1,668	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			15.00000	15	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,453.00000	4,482	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			110.00000	108	24.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,547.00000	1,575	24.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			17.00000	16	32.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,354.00000	4,383	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		624.00000	603	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		211.00000	219	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,263.00000	4,233	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,764.00000	2,735	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		2.00000	2	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,299.00000	1,269	18.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		36.00000	36	18.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		12.00000	12	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,750.00000	4,779	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		1.00000	1	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,738.00000	7,768	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,513.00000	4,483	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		3,014.00000	2,984	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		1.00000	1	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,534.00000	1,505	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		22.00000	22	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		1.00000	1	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,488.00000	7,518	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		758.00000	734	18.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		146.00000	151	18.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		134.00000	131	23.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,321.00000	1,348	23.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		123.00000	122	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,411.00000	1,438	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		91.00000	91	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,779.00000	1,808	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		20.00000	20	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		4,108.00000	4,137	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,814.00000	2,785	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		2.00000	2	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		1,824.00000	1,794	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		11.00000	11	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		908.00000	882	18.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		95.00000	99	18.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		19.00000	18	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,206.00000	4,235	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		9.00000	9	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		5,196.00000	5,225	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		2,964.00000	2,934	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		1.00000	1	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		1,970.00000	1,941	20.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		8.00000	8	20.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,029.00000	1,002	18.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			67.00000	69	18.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,019.00000	1,990	21.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			7.00000	7	21.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,072.00000	1,044	18.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			59.00000	61	18.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,064.00000	3,034	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			1.00000	1	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,069.00000	2,039	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			6.00000	6	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,116.00000	1,087	18.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			54.00000	54	18.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,864.00000	2,835	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			2.00000	2	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,872.00000	1,843	20.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			10.00000	10	20.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			948.00000	921	18.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			85.00000	88	18.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,163.00000	3,134	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			1.00000	1	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,168.00000	2,138	21.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			5.00000	5	21.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,207.00000	1,177	18.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			44.00000	44	18.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,213.00000	3,184	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,217.00000	2,188	22.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			5.00000	5	22.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,252.00000	1,223	18.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			40.00000	40	18.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			17.00000	17	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,305.00000	4,334	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,363.00000	3,334	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,366.00000	2,337	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			4.00000	4	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,392.00000	1,363	18.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			29.00000	30	18.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			9.00000	9	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,147.00000	5,176	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,413.00000	3,384	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,416.00000	2,387	23.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			4.00000	4	23.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,439.00000	1,410	19.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.50	Put		27.00000	27	19.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,513.00000	3,484	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		1.00000	1	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,516.00000	2,486	23.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		3.00000	3	23.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		689.00000	666	18.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		176.00000	183	18.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,463.00000	3,434	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		1.00000	1	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,466.00000	2,436	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		3.00000	3	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,486.00000	1,457	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		24.00000	24	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		656.00000	634	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		193.00000	201	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,313.00000	3,284	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		1.00000	1	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,317.00000	2,287	22.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		4.00000	4	22.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,345.00000	1,316	18.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		33.00000	33	18.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,563.00000	3,534	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		1.00000	1	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,565.00000	2,536	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		3.00000	3	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,582.00000	1,553	19.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		19.00000	19	19.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		723.00000	700	18.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		161.00000	167	18.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,713.00000	3,683	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		0.00000	0	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,715.00000	2,685	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		2.00000	2	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		1,726.00000	1,697	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		14.00000	14	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		3,813.00000	3,783	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		0.00000	0	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		13.00000	12	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		4,700.00000	4,729	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		4.00000	4	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		6,191.00000	6,221	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		0.00000	0	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		8,188.00000	8,217	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call		4.00000	3	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put		6,291.00000	6,320	33.68	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	16.20	Call			0.00000	0	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,288.00000	8,317	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,613.00000	3,584	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			0.00000	0	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,615.00000	2,586	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			3.00000	2	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,630.00000	1,601	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			17.00000	17	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			3.00000	3	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,391.00000	6,420	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,388.00000	8,417	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			3.00000	3	33.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,490.00000	6,520	33.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,488.00000	8,517	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			3.00000	3	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,441.00000	6,470	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,438.00000	8,467	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			2.00000	2	33.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,640.00000	6,669	33.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,638.00000	8,667	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			2.00000	2	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,690.00000	6,719	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,688.00000	8,717	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,263.00000	3,234	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,267.00000	2,238	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			5.00000	5	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			2.00000	2	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,740.00000	6,769	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,738.00000	8,767	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			3.00000	3	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,540.00000	6,569	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,538.00000	8,567	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,763.00000	3,733	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			0.00000	0	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,775.00000	1,746	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			12.00000	13	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			869.00000	844	18.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.15	Put		107.00000	111	18.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call		18.00000	18	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,256.00000	4,285	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		0.00000	0	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		8,238.00000	8,267	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		3,863.00000	3,833	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		0.00000	0	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		4.00000	4	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		6,142.00000	6,171	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		0.00000	0	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		8,138.00000	8,167	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		3,913.00000	3,883	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		0.00000	0	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		2,914.00000	2,885	25.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		1.00000	1	25.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		1,921.00000	1,892	20.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		9.00000	9	20.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call		0.00000	0	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		8,088.00000	8,117	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call		3,663.00000	3,634	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put		0.00000	0	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,665.00000	2,635	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		2.00000	2	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,678.00000	1,649	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		16.00000	16	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		794.00000	770	18.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		132.00000	137	18.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		3.00000	3	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,341.00000	6,370	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		0.00000	0	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,338.00000	8,367	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		3.00000	2	33.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,590.00000	6,619	33.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		0.00000	0	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,588.00000	8,617	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call		4,013.00000	3,983	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put		0.00000	0	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call		0.00000	0	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put		7,988.00000	8,017	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call		4,063.00000	4,033	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put		0.00000	0	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call		5.00000	5	33.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put		5,943.00000	5,972	33.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call		1.00000	0	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put		7,938.00000	7,967	32.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.80	Call			4,113.00000	4,083	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put			0.00000	0	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call			3,114.00000	3,084	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put			1.00000	1	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call			2,118.00000	2,089	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put			6.00000	6	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call			1,161.00000	1,132	18.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put			49.00000	49	18.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call			1.00000	1	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put			7,888.00000	7,917	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call			4,213.00000	4,183	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put			0.00000	0	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,213.00000	3,184	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,217.00000	2,188	22.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			5.00000	5	22.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,252.00000	1,223	18.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			40.00000	40	18.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call			1.00000	1	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put			7,788.00000	7,817	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call			4,363.00000	4,333	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put			0.00000	0	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,363.00000	3,334	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,366.00000	2,337	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			4.00000	4	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,392.00000	1,363	18.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			29.00000	30	18.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			593.00000	572	18.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			230.00000	239	18.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call			1.00000	1	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put			7,638.00000	7,668	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call			4,313.00000	4,283	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put			0.00000	0	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call			1.00000	1	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put			7,688.00000	7,718	32.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.01580		8.04630		19.12	0.00	0	16,472.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,034.00000	1,010	17.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			138.00000	144	17.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			628.00000	611	18.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			382.00000	395	18.82	0.00	0	100.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			510.00000	499	19.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			514.00000	533	19.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			244.00000	241	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,298.00000	1,325	22.60	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	7.95	Call			555.00000	540	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			459.00000	474	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			654.00000	637	18.75	0.00	0	433.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			358.00000	371	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			628.00000	611	18.82	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			382.00000	395	18.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			603.00000	587	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			406.00000	421	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			681.00000	663	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			334.00000	347	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			440.00000	430	19.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			643.00000	665	19.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			424.00000	415	20.07	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			677.00000	699	20.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			555.00000	540	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			459.00000	474	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			55.00000	55	30.65	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,159.00000	4,189	30.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			33.00000	34	32.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,387.00000	5,418	32.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			5.00000	5	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,459.00000	9,490	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			578.00000	563	18.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			432.00000	447	18.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			203.00000	201	23.55	0.00	0	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,557.00000	1,586	23.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			147.00000	146	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,100.00000	2,131	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			737.00000	718	18.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			291.00000	302	18.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			532.00000	518	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			486.00000	502	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			394.00000	386	20.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			748.00000	770	20.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			473.00000	463	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			577.00000	597	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			456.00000	446	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			610.00000	631	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			409.00000	400	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			712.00000	734	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			367.00000	360	20.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			820.00000	844	20.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			342.00000	335	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			895.00000	920	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			380.00000	373	20.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.45	Put			784.00000	807	20.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			354.00000	347	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			858.00000	881	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			330.00000	324	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			934.00000	958	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			230.00000	227	22.91	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,383.00000	1,411	22.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			319.00000	313	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			972.00000	997	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			298.00000	293	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,051.00000	1,077	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			308.00000	303	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,012.00000	1,037	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			288.00000	283	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,091.00000	1,117	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			261.00000	257	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,214.00000	1,241	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			278.00000	274	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,132.00000	1,158	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			252.00000	249	22.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,256.00000	1,283	22.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			237.00000	234	22.76	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,341.00000	1,368	22.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			269.00000	265	22.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,173.00000	1,199	22.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			192.00000	190	23.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,646.00000	1,674	23.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			176.00000	175	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,780.00000	1,809	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			186.00000	185	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,690.00000	1,719	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			167.00000	166	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,871.00000	1,900	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			181.00000	180	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,735.00000	1,764	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			61.00000	61	30.14	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,914.00000	3,945	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			172.00000	170	24.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,825.00000	1,855	24.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			135.00000	135	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,239.00000	2,269	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			118.00000	118	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,472.00000	2,502	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			132.00000	131	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,285.00000	2,315	25.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Call			143.00000	142	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,147.00000	2,176	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			203.00000	201	23.55	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,557.00000	1,586	23.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			163.00000	162	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,916.00000	1,946	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			154.00000	154	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,008.00000	2,038	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			139.00000	138	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,193.00000	2,223	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			125.00000	124	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,378.00000	2,408	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			49.00000	50	31.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,403.00000	4,434	31.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			158.00000	158	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,962.00000	1,992	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			150.00000	150	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,054.00000	2,084	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			128.00000	127	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,332.00000	2,362	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			121.00000	121	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,425.00000	2,455	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			48.00000	49	31.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,452.00000	4,483	31.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			154.00000	154	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,008.00000	2,038	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			125.00000	124	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,378.00000	2,408	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			112.00000	112	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,566.00000	2,596	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			45.00000	46	31.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,599.00000	4,630	31.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			143.00000	142	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,147.00000	2,176	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			121.00000	121	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,425.00000	2,455	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			115.00000	115	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,519.00000	2,549	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			109.00000	109	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,613.00000	2,643	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			104.00000	104	27.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,708.00000	2,738	27.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			43.00000	43	31.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,746.00000	4,777	31.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			158.00000	158	24.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,962.00000	1,992	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			46.00000	47	31.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,550.00000	4,581	31.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			198.00000	196	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,601.00000	1,630	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			150.00000	150	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,054.00000	2,084	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			681.00000	663	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			334.00000	347	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			163.00000	162	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,916.00000	1,946	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			54.00000	54	30.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,208.00000	4,238	30.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			708.00000	690	18.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			312.00000	324	18.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			210.00000	207	23.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,513.00000	1,542	23.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			198.00000	196	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,601.00000	1,630	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			53.00000	53	30.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,256.00000	4,287	30.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			216.00000	214	23.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,470.00000	1,498	23.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,297.00000	4,266	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			0.00000	0	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			2,803.00000	2,772	22.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			6.00000	6	22.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,364.00000	1,334	17.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			68.00000	69	17.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			79.00000	79	28.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,282.00000	3,313	28.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			25.00000	25	34.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,228.00000	6,259	34.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			14.00000	14	35.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,717.00000	7,748	35.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,546.00000	4,516	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,051.00000	3,020	24.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			5.00000	4	24.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,588.00000	1,558	18.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			42.00000	42	18.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			88.00000	88	27.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			3,042.00000	3,072	27.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			47.00000	47	31.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,501.00000	4,532	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
\$ / R On 14/06/2010 Currency Future	14.00	Call			27.00000	27	33.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,981.00000	6,012	33.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			15.00000	15	35.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,469.00000	7,499	35.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			893.00000	871	18.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			197.00000	205	18.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			223.00000	220	23.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,426.00000	1,454	23.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			186.00000	185	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,690.00000	1,719	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			62.00000	62	30.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,866.00000	3,897	30.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			2,852.00000	2,821	23.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			6.00000	6	23.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			1,869.00000	1,838	18.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			22.00000	22	18.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			998.00000	974	17.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			151.00000	158	17.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			80.00000	81	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,234.00000	3,265	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			36.00000	36	32.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			5,190.00000	5,220	32.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,061.00000	2,030	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			15.00000	14	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,151.00000	1,122	17.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			104.00000	107	17.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			59.00000	59	30.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			4,012.00000	4,043	30.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			39.00000	39	32.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,992.00000	5,023	32.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			75.00000	76	28.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,379.00000	3,410	28.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			50.00000	51	31.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,354.00000	4,385	31.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			34.00000	34	32.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,338.00000	5,368	32.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,100.00000	3,070	24.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			4.00000	4	24.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,111.00000	2,079	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			14.00000	13	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,192.00000	1,164	17.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			96.00000	98	17.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			72.00000	73	29.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,476.00000	3,507	29.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			33.00000	33	32.93	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	13.45	Put		5,436.00000	5,467	32.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		2,951.00000	2,921	23.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		5.00000	5	23.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		1,964.00000	1,933	18.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		18.00000	18	18.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,071.00000	1,046	17.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		125.00000	131	17.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		492.00000	481	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		545.00000	565	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		106.00000	106	26.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,660.00000	2,691	26.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		68.00000	68	29.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,622.00000	3,653	29.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		31.00000	31	33.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,585.00000	5,616	33.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		2,902.00000	2,871	23.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		6.00000	5	23.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		1,916.00000	1,886	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		20.00000	20	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		67.00000	67	29.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,670.00000	3,701	29.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		44.00000	45	31.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,648.00000	4,679	31.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		31.00000	31	33.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,634.00000	5,665	33.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		101.00000	101	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,755.00000	2,785	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		65.00000	66	29.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,719.00000	3,750	29.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		44.00000	44	31.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,697.00000	4,728	31.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		30.00000	30	33.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,684.00000	5,714	33.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		71.00000	71	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,525.00000	3,555	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		32.00000	32	33.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,486.00000	5,517	33.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		3,150.00000	3,120	24.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		4.00000	4	24.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,160.00000	2,128	19.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		13.00000	12	19.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,234.00000	1,206	17.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		88.00000	90	17.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		118.00000	118	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,472.00000	2,502	26.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.40	Call			74.00000	74	28.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,427.00000	3,458	28.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,200.00000	3,169	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			4.00000	4	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,209.00000	2,178	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			13.00000	12	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,277.00000	1,248	17.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			81.00000	82	17.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,250.00000	3,219	25.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			3.00000	3	25.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,258.00000	2,227	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			12.00000	11	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,320.00000	1,291	17.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			74.00000	75	17.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			77.00000	77	28.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,331.00000	3,361	28.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			52.00000	52	30.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,305.00000	4,336	30.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			35.00000	35	32.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,288.00000	5,319	32.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,399.00000	3,368	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			3.00000	3	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,406.00000	2,375	20.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			10.00000	9	20.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,452.00000	1,423	18.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			56.00000	57	18.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			82.00000	82	28.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,186.00000	3,216	28.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			37.00000	37	32.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			5,140.00000	5,171	32.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,449.00000	3,418	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			2.00000	2	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,456.00000	2,425	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			9.00000	9	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,497.00000	1,467	18.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			51.00000	52	18.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			84.00000	84	28.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			3,138.00000	3,168	28.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			56.00000	57	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			4,110.00000	4,141	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			37.00000	37	32.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			5,091.00000	5,122	32.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,499.00000	3,468	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			2.00000	2	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,505.00000	2,474	21.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.55	Put			9.00000	8	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,543.00000	1,513	18.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			46.00000	47	18.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			767.00000	747	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			270.00000	281	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			86.00000	86	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			3,090.00000	3,120	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			58.00000	58	30.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			4,061.00000	4,092	30.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			38.00000	38	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			5,042.00000	5,072	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,548.00000	3,518	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			2.00000	2	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,555.00000	2,524	21.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			8.00000	8	21.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			797.00000	776	18.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			251.00000	261	18.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,349.00000	3,319	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			3.00000	3	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,357.00000	2,326	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			11.00000	10	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,408.00000	1,378	17.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			62.00000	63	17.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			22.00000	22	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,476.00000	6,506	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			69.00000	70	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,573.00000	3,604	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			22.00000	22	34.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,525.00000	6,556	34.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			21.00000	21	34.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,575.00000	6,606	34.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,748.00000	3,717	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			1.00000	1	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,753.00000	2,722	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			7.00000	6	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,774.00000	1,744	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			28.00000	28	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			927.00000	904	18.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			181.00000	189	18.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			42.00000	42	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,796.00000	4,826	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			24.00000	24	34.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,278.00000	6,308	34.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,798.00000	3,767	27.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			1.00000	1	27.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,821.00000	1,791	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			25.00000	25	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			962.00000	939	18.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			166.00000	173	18.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			11.00000	11	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,215.00000	8,245	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,698.00000	3,667	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,703.00000	2,673	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			7.00000	7	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,727.00000	1,697	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			31.00000	31	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			24.00000	24	34.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,327.00000	6,358	34.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			10.00000	10	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,314.00000	8,344	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,598.00000	3,568	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			2.00000	2	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,604.00000	2,573	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			8.00000	8	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,634.00000	1,604	18.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			38.00000	38	18.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			828.00000	807	18.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			232.00000	241	18.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			23.00000	23	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,426.00000	6,457	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			10.00000	10	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,413.00000	8,444	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			9.00000	9	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,513.00000	8,543	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			10.00000	9	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,463.00000	8,494	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			101.00000	101	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,755.00000	2,785	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			44.00000	44	31.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,697.00000	4,728	31.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			20.00000	20	34.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,674.00000	6,705	34.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			8.00000	8	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,662.00000	8,693	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			20.00000	20	34.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,674.00000	6,705	34.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			3,299.00000	3,269	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			3.00000	3	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,308.00000	2,276	20.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.75	Put			11.00000	11	20.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call			99.00000	99	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put			2,803.00000	2,833	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call			20.00000	20	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put			6,724.00000	6,754	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call			8.00000	8	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put			8,712.00000	8,742	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call			96.00000	96	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			2,850.00000	2,881	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			20.00000	20	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			6,773.00000	6,804	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			8.00000	8	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			8,762.00000	8,792	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			9.00000	9	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,563.00000	8,593	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			11.00000	11	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,264.00000	8,295	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			3,848.00000	3,817	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put			1.00000	1	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call			25.00000	25	34.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			6,179.00000	6,209	34.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			11.00000	11	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			8,165.00000	8,195	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			3,897.00000	3,867	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			1.00000	1	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call			26.00000	26	34.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,129.00000	6,160	34.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			12.00000	12	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			8,115.00000	8,146	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call			3,997.00000	3,967	28.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put			1.00000	1	28.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call			3,001.00000	2,971	24.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put			5.00000	5	24.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call			2,012.00000	1,982	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put			16.00000	16	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call			1,110.00000	1,084	17.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put			113.00000	118	17.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call			27.00000	27	33.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put			6,031.00000	6,061	33.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call			12.00000	12	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			8,016.00000	8,046	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			4,047.00000	4,017	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put			1.00000	1	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call			13.00000	13	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put			7,966.00000	7,997	36.04	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	3.90	Call			4,147.00000	4,116	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			28.00000	28	33.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			5,882.00000	5,913	33.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			13.00000	13	35.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			7,867.00000	7,897	35.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			4,197.00000	4,166	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Put			0.00000	0	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			29.00000	29	33.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			5,832.00000	5,863	33.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			13.00000	13	35.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			7,817.00000	7,847	35.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			4,097.00000	4,066	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			1.00000	1	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,100.00000	3,070	24.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			4.00000	4	24.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,111.00000	2,079	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			14.00000	13	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,192.00000	1,164	17.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			96.00000	98	17.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			60.00000	60	30.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			3,963.00000	3,994	30.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			28.00000	28	33.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			5,931.00000	5,962	33.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			13.00000	13	35.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put			7,916.00000	7,947	35.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call			4,247.00000	4,216	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put			0.00000	0	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,250.00000	3,219	25.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			3.00000	3	25.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,258.00000	2,227	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			12.00000	11	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,320.00000	1,291	17.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			74.00000	75	17.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call			63.00000	63	29.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put			3,817.00000	3,848	29.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call			29.00000	29	33.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put			5,783.00000	5,813	33.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call			13.00000	13	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put			7,767.00000	7,798	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call			64.00000	65	29.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put			3,768.00000	3,799	29.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call			30.00000	30	33.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put			5,733.00000	5,764	33.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call			4,347.00000	4,316	29.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.70	Put		0.00000	0	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,349.00000	3,319	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,357.00000	2,326	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		11.00000	10	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,408.00000	1,378	17.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		62.00000	63	17.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Call		14.00000	14	35.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		7,668.00000	7,698	35.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			8.14920	8.17820		19.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		626.00000	615	19.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		598.00000	616	19.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		669.00000	656	19.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		541.00000	557	19.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		715.00000	701	19.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		487.00000	501	19.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		739.00000	724	18.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		461.00000	475	18.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		764.00000	748	18.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		436.00000	449	18.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		789.00000	772	18.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		411.00000	423	18.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		764.00000	748	18.89	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		436.00000	449	18.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		538.00000	529	20.15	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		760.00000	780	20.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		648.00000	635	19.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		569.00000	586	19.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		572.00000	561	19.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		693.00000	712	19.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		589.00000	579	19.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		661.00000	679	19.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,782.00000	3,753	25.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		3.00000	3	25.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,791.00000	2,761	21.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		12.00000	12	21.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,829.00000	1,800	18.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		51.00000	51	18.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		1,020.00000	998	18.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		242.00000	249	18.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		196.00000	195	25.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,418.00000	2,446	25.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		94.00000	95	29.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,316.00000	4,345	29.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		52.00000	52	32.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	14.40	Put			6,274.00000	6,303	32.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call			29.00000	29	35.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put			8,251.00000	8,280	35.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call			3,931.00000	3,902	26.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put			3.00000	3	26.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call			2,938.00000	2,909	21.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put			10.00000	10	21.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call			1,967.00000	1,938	18.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put			39.00000	39	18.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call			1,120.00000	1,096	17.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put			192.00000	197	17.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call			210.00000	209	25.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put			2,281.00000	2,309	25.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call			99.00000	100	29.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put			4,171.00000	4,201	29.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call			54.00000	55	32.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put			6,126.00000	6,156	32.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call			31.00000	31	35.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put			8,103.00000	8,132	35.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call			3,881.00000	3,852	26.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put			3.00000	3	26.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call			2,889.00000	2,860	21.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put			11.00000	11	21.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call			1,921.00000	1,892	18.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put			43.00000	43	18.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call			1,086.00000	1,062	17.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put			208.00000	213	17.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call			205.00000	204	25.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put			2,327.00000	2,355	25.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call			98.00000	98	29.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put			4,219.00000	4,249	29.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call			54.00000	54	32.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put			6,175.00000	6,205	32.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call			30.00000	31	35.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put			8,152.00000	8,181	35.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call			4,031.00000	4,002	26.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put			2.00000	2	26.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call			3,037.00000	3,008	22.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put			9.00000	9	22.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call			2,060.00000	2,031	18.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put			32.00000	32	18.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call			1,190.00000	1,165	17.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put			162.00000	166	17.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call			219.00000	218	24.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put			2,191.00000	2,219	24.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	12.15	Call			103.00000	103	29.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put			4,075.00000	4,104	29.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call			56.00000	57	32.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put			6,028.00000	6,057	32.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call			33.00000	33	35.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put			8,004.00000	8,034	35.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call			4,080.00000	4,051	26.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put			2.00000	2	26.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call			3,087.00000	3,057	22.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put			8.00000	8	22.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call			2,108.00000	2,079	18.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put			30.00000	30	18.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call			1,230.00000	1,204	17.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put			152.00000	155	17.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call			224.00000	223	24.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put			2,146.00000	2,174	24.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call			104.00000	105	29.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put			4,026.00000	4,056	29.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call			57.00000	57	32.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put			5,979.00000	6,008	32.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call			33.00000	33	35.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put			7,955.00000	7,984	35.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call			4,130.00000	4,101	26.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put			2.00000	2	26.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call			3,136.00000	3,107	22.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put			8.00000	8	22.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call			2,157.00000	2,128	18.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put			28.00000	28	18.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call			1,270.00000	1,244	17.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put			141.00000	144	17.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call			229.00000	228	24.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put			2,101.00000	2,128	24.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call			106.00000	106	29.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put			3,978.00000	4,007	29.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			58.00000	58	32.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			5,929.00000	5,959	32.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			33.00000	34	34.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			7,905.00000	7,934	34.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			4,229.00000	4,200	26.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			1.00000	1	26.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			3,235.00000	3,206	23.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			7.00000	7	23.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			2,253.00000	2,224	19.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			25.00000	25	19.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,351.00000	1,324	17.73	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 13/09/2010 Currency Future	6.95	Put			122.00000	125	17.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			239.00000	237	24.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			2,011.00000	2,038	24.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			109.00000	110	28.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			3,881.00000	3,911	28.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			59.00000	59	32.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			5,831.00000	5,860	32.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			34.00000	34	34.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			7,806.00000	7,835	34.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			4,279.00000	4,250	26.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			1.00000	1	26.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			3,285.00000	3,256	23.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			7.00000	6	23.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call			2,302.00000	2,273	19.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			24.00000	23	19.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,392.00000	1,365	17.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			114.00000	116	17.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			244.00000	243	24.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			1,966.00000	1,993	24.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			111.00000	111	28.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			3,833.00000	3,862	28.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			60.00000	60	32.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			5,782.00000	5,811	32.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			35.00000	35	34.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			7,756.00000	7,786	34.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,379.00000	4,350	26.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			1.00000	1	26.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,384.00000	3,355	23.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put			6.00000	6	23.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call			2,399.00000	2,370	19.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put			21.00000	21	19.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call			1,476.00000	1,449	17.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put			98.00000	100	17.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call			256.00000	254	23.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put			1,877.00000	1,904	23.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call			115.00000	115	28.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put			3,736.00000	3,766	28.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call			61.00000	62	32.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put			5,683.00000	5,713	32.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call			35.00000	36	34.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put			7,657.00000	7,686	34.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call			4,329.00000	4,300	26.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put			1.00000	1	26.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call			3,334.00000	3,305	23.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put			6.00000	6	23.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	5.85	Call		2,350.00000	2,321	19.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put		22.00000	22	19.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call		1,434.00000	1,407	17.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put		106.00000	108	17.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call		250.00000	248	24.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put		1,922.00000	1,949	24.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call		113.00000	113	28.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put		3,785.00000	3,814	28.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call		61.00000	61	32.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put		5,732.00000	5,762	32.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call		35.00000	35	34.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put		7,707.00000	7,736	34.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.26500	8.29320		19.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		707.00000	696	19.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		713.00000	731	19.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		747.00000	734	19.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		653.00000	669	19.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		811.00000	797	19.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		568.00000	582	19.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		834.00000	819	19.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		541.00000	554	19.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		789.00000	775	19.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put		596.00000	610	19.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call		858.00000	842	19.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put		514.00000	527	19.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call		620.00000	612	20.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put		877.00000	897	20.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		605.00000	596	20.47	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		912.00000	931	20.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		768.00000	754	19.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		624.00000	639	19.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		670.00000	660	20.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		777.00000	795	20.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		637.00000	627	20.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		843.00000	862	20.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		653.00000	644	20.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		810.00000	829	20.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,800.00000	3,772	24.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		7.00000	7	24.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,813.00000	2,785	20.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		20.00000	20	20.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,873.00000	1,845	18.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		80.00000	80	18.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		1,100.00000	1,080	18.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		307.00000	315	18.18	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 13/12/2010 Currency Future	10.50	Call			264.00000	263	24.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put			2,471.00000	2,498	24.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call			138.00000	139	28.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put			4,345.00000	4,374	28.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call			83.00000	83	31.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put			6,289.00000	6,318	31.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call			51.00000	51	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put			8,258.00000	8,286	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call			3,900.00000	3,871	25.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put			6.00000	6	25.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call			2,910.00000	2,882	20.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put			17.00000	17	20.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call			1,961.00000	1,933	18.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put			68.00000	68	18.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call			1,161.00000	1,140	17.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put			268.00000	275	17.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call			274.00000	274	24.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put			2,381.00000	2,409	24.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call			142.00000	143	28.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put			4,249.00000	4,278	28.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call			85.00000	86	31.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put			6,192.00000	6,221	31.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call			53.00000	53	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put			8,160.00000	8,188	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call			3,850.00000	3,821	24.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put			7.00000	6	24.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call			2,861.00000	2,833	20.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put			18.00000	18	20.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call			1,917.00000	1,889	18.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put			74.00000	74	18.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call			1,130.00000	1,110	18.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put			287.00000	295	18.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call			269.00000	268	24.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put			2,426.00000	2,453	24.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call			140.00000	141	28.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put			4,297.00000	4,326	28.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call			84.00000	85	31.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put			6,241.00000	6,270	31.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call			52.00000	52	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put			8,209.00000	8,237	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call			4,048.00000	4,020	25.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put			5.00000	5	25.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call			3,057.00000	3,029	21.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put			14.00000	14	21.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call			2,098.00000	2,068	18.29	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 13/12/2010 Currency Future	6.25	Put		54.00000	53	18.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call		1,263.00000	1,237	17.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put		220.00000	222	17.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		726.00000	714	19.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put		683.00000	699	19.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call		291.00000	290	24.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put		2,248.00000	2,275	24.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call		148.00000	150	28.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put		4,105.00000	4,135	28.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call		88.00000	89	31.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put		6,045.00000	6,074	31.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call		56.00000	56	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put		8,012.00000	8,041	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call		4,098.00000	4,070	25.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put		4.00000	5	25.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call		3,107.00000	3,078	21.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put		13.00000	13	21.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call		2,144.00000	2,115	18.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put		51.00000	50	18.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call		1,300.00000	1,274	17.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put		207.00000	209	17.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call		297.00000	296	24.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put		2,203.00000	2,231	24.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call		150.00000	152	28.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put		4,057.00000	4,087	28.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call		89.00000	90	31.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put		5,996.00000	6,025	31.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call		56.00000	57	33.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put		7,963.00000	7,992	33.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call		4,147.00000	4,119	25.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put		4.00000	4	25.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call		3,156.00000	3,128	21.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put		13.00000	13	21.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		2,191.00000	2,162	18.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		48.00000	47	18.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,338.00000	1,312	17.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		195.00000	197	17.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		302.00000	301	24.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,159.00000	2,186	24.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		153.00000	154	28.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,009.00000	4,039	28.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		90.00000	91	31.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		5,947.00000	5,976	31.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		57.00000	57	33.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		7,914.00000	7,942	33.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	4.10	Call			4,197.00000	4,168	25.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put			3.00000	3	25.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call			3,205.00000	3,177	21.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put			12.00000	12	21.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call			2,238.00000	2,209	18.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put			45.00000	44	18.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call			1,376.00000	1,350	17.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put			183.00000	185	17.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call			308.00000	307	24.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put			2,115.00000	2,142	24.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call			155.00000	156	28.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put			3,961.00000	3,991	28.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call			91.00000	92	31.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put			5,898.00000	5,927	31.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call			57.00000	58	33.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put			7,864.00000	7,893	33.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call			4,246.00000	4,218	25.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put			3.00000	3	25.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call			3,255.00000	3,226	21.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put			12.00000	11	21.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call			2,285.00000	2,256	18.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put			42.00000	41	18.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call			1,415.00000	1,388	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put			172.00000	173	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call			314.00000	313	23.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put			2,071.00000	2,098	23.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call			157.00000	158	27.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put			3,914.00000	3,943	27.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call			92.00000	93	31.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put			5,849.00000	5,878	31.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call			58.00000	59	33.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put			7,815.00000	7,844	33.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Call			4,296.00000	4,268	25.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put			3.00000	3	25.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call			3,304.00000	3,276	22.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put			11.00000	11	22.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call			2,333.00000	2,304	18.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put			39.00000	39	18.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call			1,454.00000	1,428	17.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put			161.00000	163	17.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call			320.00000	319	23.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put			2,027.00000	2,054	23.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call			159.00000	160	27.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put			3,866.00000	3,895	27.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call			93.00000	94	31.04	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 13/12/2010 Currency Future	14.00	Put		5,800.00000	5,829	31.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call		59.00000	59	33.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put		7,765.00000	7,794	33.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call		4,345.00000	4,317	25.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put		2.00000	2	25.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call		3,354.00000	3,325	22.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put		11.00000	10	22.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call		2,380.00000	2,351	19.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put		37.00000	36	19.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call		1,494.00000	1,467	17.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put		151.00000	152	17.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call		327.00000	325	23.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put		1,983.00000	2,010	23.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call		161.00000	162	27.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put		3,818.00000	3,847	27.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call		94.00000	95	30.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put		5,751.00000	5,780	30.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call		59.00000	60	33.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put		7,716.00000	7,745	33.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Call		3,999.00000	3,971	25.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Put		6.00000	6	25.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Call		3,008.00000	2,980	20.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Put		15.00000	15	20.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Call		2,051.00000	2,023	18.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Put		58.00000	58	18.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Call		1,226.00000	1,204	17.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Put		233.00000	239	17.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Call		286.00000	285	24.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Put		2,293.00000	2,320	24.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Call		146.00000	147	28.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Put		4,153.00000	4,182	28.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Call		87.00000	88	31.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Put		6,094.00000	6,123	31.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Call		55.00000	55	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Put		8,062.00000	8,090	33.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.31290	12.44590		16.75	2,622,647.70	213	36,928.00
£ / R On 14/12/2009 Currency Future	12.45	Call		359.00000	314	17.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		363.00000	451	17.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		466.00000	400	16.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		270.00000	337	16.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		625.00000	542	16.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		179.00000	229	16.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		659.00000	574	16.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		164.00000	211	16.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.40	Call			384.00000	333	17.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put			338.00000	420	17.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			438.00000	374	16.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			292.00000	361	16.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			410.00000	353	16.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			315.00000	390	16.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			300.00000	262	17.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			454.00000	549	17.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			283.00000	247	17.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			487.00000	584	17.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			222.00000	194	18.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			626.00000	731	18.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			266.00000	233	17.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			520.00000	620	17.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			250.00000	219	17.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			554.00000	656	17.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			208.00000	182	18.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			663.00000	770	18.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			184.00000	161	18.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			739.00000	849	18.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			196.00000	172	18.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			700.00000	809	18.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			173.00000	152	18.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			778.00000	889	18.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			153.00000	135	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			858.00000	972	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			128.00000	112	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			982.00000	1,099	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			95.00000	83	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,199.00000	1,320	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			89.00000	78	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,243.00000	1,365	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			84.00000	74	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,288.00000	1,411	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			89.00000	78	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,243.00000	1,365	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			79.00000	70	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,333.00000	1,457	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			75.00000	66	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,379.00000	1,503	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			63.00000	55	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,517.00000	1,642	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			66.00000	58	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,471.00000	1,596	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			113.00000	99	19.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.40	Put		1,067.00000	1,187	19.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		144.00000	127	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		899.00000	1,014	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		107.00000	94	19.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		1,111.00000	1,231	19.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		84.00000	74	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		1,288.00000	1,411	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		70.00000	62	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		1,425.00000	1,549	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		66.00000	58	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,471.00000	1,596	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		75.00000	66	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		1,379.00000	1,503	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		100.00000	88	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		1,154.00000	1,275	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		113.00000	99	19.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		1,067.00000	1,187	19.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		120.00000	106	19.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		1,024.00000	1,143	19.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		144.00000	127	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		899.00000	1,014	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		153.00000	135	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		858.00000	972	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		163.00000	143	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		817.00000	930	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		79.00000	70	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		1,333.00000	1,457	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		107.00000	94	19.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		1,111.00000	1,231	19.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		163.00000	143	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		817.00000	930	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		89.00000	78	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,243.00000	1,365	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		40.00000	35	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,894.00000	2,022	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		56.00000	49	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,610.00000	1,736	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		53.00000	47	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,657.00000	1,784	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		53.00000	47	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,657.00000	1,784	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		50.00000	44	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,704.00000	1,831	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		42.00000	37	21.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		1,846.00000	1,974	21.72	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	14.45	Call			34.00000	32	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			2,038.00000	2,169	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			38.00000	34	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,942.00000	2,071	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			36.00000	33	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,990.00000	2,120	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			33.00000	30	22.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			2,087.00000	2,218	22.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			25.00000	23	24.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,479.00000	2,611	24.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			26.00000	24	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,430.00000	2,561	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			30.00000	28	23.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,185.00000	2,316	23.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			28.00000	27	23.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,282.00000	2,414	23.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			26.00000	25	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,381.00000	2,512	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			23.00000	22	24.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,577.00000	2,709	24.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			22.00000	21	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,676.00000	2,808	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			21.00000	20	25.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,775.00000	2,907	25.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			17.00000	16	27.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			3,171.00000	3,303	27.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			50.00000	44	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,704.00000	1,831	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			45.00000	39	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,799.00000	1,926	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			63.00000	55	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,517.00000	1,642	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			30.00000	28	23.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,185.00000	2,316	23.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			47.00000	42	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,751.00000	1,879	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			32.00000	29	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,136.00000	2,267	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			29.00000	27	23.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,233.00000	2,365	23.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			27.00000	26	23.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,332.00000	2,463	23.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			21.00000	20	25.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,725.00000	2,857	25.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			66.00000	58	20.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.85	Put		1,471.00000	1,596	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		59.00000	52	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,563.00000	1,689	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		47.00000	42	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,751.00000	1,879	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		32.00000	29	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		2,136.00000	2,267	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		24.00000	23	24.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		2,528.00000	2,660	24.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		29.00000	27	23.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		2,233.00000	2,365	23.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		23.00000	22	24.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,627.00000	2,759	24.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		36.00000	33	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,990.00000	2,120	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		25.00000	23	24.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		2,479.00000	2,611	24.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		38.00000	34	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,942.00000	2,071	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		4,147.00000	4,015	33.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		2.00000	2	33.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		2,656.00000	2,525	26.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		10.00000	13	26.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		1,196.00000	1,070	16.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		51.00000	57	16.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		236.00000	206	18.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		590.00000	693	18.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		15.00000	15	27.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		3,369.00000	3,502	27.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		7.00000	6	32.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		4,861.00000	4,994	32.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		3.00000	3	35.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		6,357.00000	6,490	35.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		1.00000	1	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		7,855.00000	7,988	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		4,596.00000	4,464	33.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	1	33.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		3,102.00000	2,970	28.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		6.00000	7	28.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		1,630.00000	1,501	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		34.00000	38	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		19.00000	18	26.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		2,923.00000	3,056	26.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		9.00000	9	31.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		4,413.00000	4,546	31.22	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	18.35	Call			4.00000	4	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,908.00000	6,041	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			2.00000	2	37.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			7,406.00000	7,539	37.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			4,846.00000	4,713	33.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	33.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,350.00000	3,218	29.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			4.00000	5	29.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			1,873.00000	1,743	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			27.00000	31	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			558.00000	482	16.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			212.00000	269	16.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			11.00000	10	30.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			4,165.00000	4,297	30.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			4.00000	4	33.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			5,658.00000	5,791	33.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			2.00000	2	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			7,156.00000	7,289	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			208.00000	182	18.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			663.00000	770	18.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			136.00000	119	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			940.00000	1,056	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			56.00000	49	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,610.00000	1,736	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			120.00000	106	19.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,024.00000	1,143	19.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			50.00000	44	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,704.00000	1,831	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			59.00000	52	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,563.00000	1,689	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			100.00000	88	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,154.00000	1,275	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			2,361.00000	2,232	24.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			15.00000	19	24.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			1,388.00000	1,260	18.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			42.00000	47	18.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			8.00000	7	31.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			4,662.00000	4,794	31.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			2.00000	2	35.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			6,656.00000	6,789	35.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			1.00000	1	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			8,655.00000	8,788	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			3,251.00000	3,119	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			5.00000	6	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			2,263.00000	2,134	24.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.20	Put		18.00000	21	24.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		1,292.00000	1,165	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		46.00000	52	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		496.00000	426	16.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		250.00000	313	16.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		7.00000	7	31.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		4,761.00000	4,894	31.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		2.00000	2	36.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		6,756.00000	6,889	36.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		1.00000	1	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		8,755.00000	8,888	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		2,117.00000	1,988	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		21.00000	25	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		1,149.00000	1,027	16.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		53.00000	64	16.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		6.00000	6	32.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		4,911.00000	5,043	32.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		2.00000	2	36.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		6,906.00000	7,039	36.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		1.00000	0	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		8,905.00000	9,038	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call		3,151.00000	3,019	28.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put		6.00000	6	28.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		2,166.00000	2,037	24.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		20.00000	24	24.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		20.00000	19	25.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		2,874.00000	3,006	25.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		2.00000	2	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		6,856.00000	6,989	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		1.00000	0	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		8,855.00000	8,988	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		2,953.00000	2,821	27.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		7.00000	8	27.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		1,971.00000	1,841	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		25.00000	28	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		1,012.00000	903	16.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		66.00000	90	16.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		338.00000	296	17.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		392.00000	483	17.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		18.00000	17	26.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		3,072.00000	3,204	26.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		6.00000	6	32.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		5,060.00000	5,193	32.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		2.00000	2	36.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		7,056.00000	7,189	36.66	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	21.50	Call			0.00000	0	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			9,055.00000	9,188	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			2,804.00000	2,673	26.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			8.00000	10	26.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			1,824.00000	1,695	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			29.00000	32	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call			887.00000	785	16.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put			91.00000	122	16.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			16.00000	16	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			3,220.00000	3,353	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			5.00000	5	32.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			5,209.00000	5,342	32.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			2.00000	2	36.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			7,206.00000	7,339	36.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			0.00000	0	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			9,204.00000	9,337	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			2,755.00000	2,624	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			9.00000	11	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			1,776.00000	1,646	21.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			30.00000	33	21.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			847.00000	747	16.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			101.00000	134	16.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			16.00000	16	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,270.00000	3,403	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			5.00000	5	33.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			5,259.00000	5,392	33.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			2.00000	2	37.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			7,256.00000	7,389	37.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			0.00000	0	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			9,254.00000	9,387	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			2,706.00000	2,575	26.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			10.00000	12	26.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			1,727.00000	1,597	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			31.00000	35	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			808.00000	711	16.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			112.00000	148	16.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			16.00000	15	27.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			3,320.00000	3,452	27.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			5.00000	5	33.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			5,309.00000	5,442	33.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			2.00000	2	37.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			7,306.00000	7,439	37.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			0.00000	0	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			9,304.00000	9,437	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			2,607.00000	2,476	25.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.85	Put			11.00000	13	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			732.00000	640	16.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			136.00000	177	16.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			15.00000	15	28.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			3,419.00000	3,552	28.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			5.00000	5	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			5,409.00000	5,542	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			0.00000	0	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			9,404.00000	9,537	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			1,678.00000	1,549	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			32.00000	36	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			769.00000	675	16.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			123.00000	162	16.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			5.00000	5	33.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			5,359.00000	5,492	33.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			2.00000	2	37.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			7,356.00000	7,489	37.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			0.00000	0	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			9,354.00000	9,487	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			2,903.00000	2,772	27.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			7.00000	9	27.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			1,922.00000	1,792	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			26.00000	29	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			969.00000	863	16.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			74.00000	100	16.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			319.00000	279	17.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			423.00000	516	17.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			17.00000	17	26.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			3,121.00000	3,254	26.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			6.00000	5	32.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			5,110.00000	5,243	32.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			2.00000	2	36.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			7,106.00000	7,239	36.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			0.00000	0	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			9,105.00000	9,237	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			3,002.00000	2,871	27.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			6.00000	8	27.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			2,020.00000	1,890	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			24.00000	27	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			1,055.00000	943	16.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			59.00000	81	16.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			18.00000	18	26.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			3,022.00000	3,155	26.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			6.00000	6	32.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			5,010.00000	5,143	32.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.45	Call			2.00000	2	36.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			7,006.00000	7,139	36.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			0.00000	0	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			9,005.00000	9,138	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			3,400.00000	3,268	29.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			4.00000	5	29.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			2,410.00000	2,280	25.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			14.00000	17	25.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,436.00000	1,308	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			40.00000	45	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			591.00000	511	16.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			195.00000	249	16.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			23.00000	22	24.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,627.00000	2,759	24.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			8.00000	8	31.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			4,612.00000	4,745	31.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			2.00000	2	35.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,607.00000	6,739	35.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			1.00000	1	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,605.00000	8,738	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,450.00000	3,318	30.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			4.00000	5	30.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,459.00000	2,329	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			13.00000	16	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,484.00000	1,356	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			38.00000	43	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			8.00000	8	31.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,562.00000	4,695	31.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			3.00000	2	35.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,557.00000	6,690	35.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			1.00000	1	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			8,555.00000	8,688	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			3,301.00000	3,168	29.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			5.00000	6	29.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			2,312.00000	2,183	24.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			16.00000	20	24.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			1,340.00000	1,212	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			44.00000	49	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			527.00000	453	16.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			231.00000	290	16.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			21.00000	20	25.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,725.00000	2,857	25.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			7.00000	7	31.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			4,711.00000	4,844	31.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			2.00000	2	35.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.15	Put		6,706.00000	6,839	35.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call		1.00000	1	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put		8,705.00000	8,838	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call		3,201.00000	3,069	28.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put		5.00000	6	28.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call		2,215.00000	2,086	24.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put		19.00000	23	24.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call		1,244.00000	1,117	17.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put		48.00000	55	17.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call		20.00000	19	25.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put		2,824.00000	2,956	25.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call		7.00000	7	32.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put		4,811.00000	4,944	32.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call		2.00000	2	36.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put		6,806.00000	6,939	36.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call		1.00000	1	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put		8,805.00000	8,938	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call		3,052.00000	2,920	27.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put		6.00000	7	27.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		2,069.00000	1,939	23.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		23.00000	26	23.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		1,102.00000	985	16.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		56.00000	72	16.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		19.00000	18	26.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		2,973.00000	3,105	26.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		6.00000	6	32.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		4,960.00000	5,093	32.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		2.00000	2	36.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		6,956.00000	7,089	36.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		1.00000	0	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		8,955.00000	9,088	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		2,854.00000	2,723	27.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		8.00000	10	27.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		928.00000	823	16.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		82.00000	110	16.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		6.00000	5	32.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		5,160.00000	5,292	32.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		0.00000	0	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		9,155.00000	9,287	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		2,558.00000	2,427	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		12.00000	14	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		1,581.00000	1,452	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		35.00000	39	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		695.00000	606	16.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		149.00000	194	16.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.90	Call			15.00000	15	28.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,469.00000	3,602	28.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			5.00000	4	33.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			5,459.00000	5,592	33.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			2.00000	2	37.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			7,456.00000	7,589	37.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			0.00000	0	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			9,454.00000	9,587	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			3,500.00000	3,367	30.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			4.00000	4	30.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			2,509.00000	2,378	25.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			13.00000	15	25.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			1,533.00000	1,404	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			37.00000	41	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			8.00000	8	31.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			4,512.00000	4,645	31.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			3.00000	3	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,507.00000	6,640	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			1.00000	1	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			8,505.00000	8,638	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			3,599.00000	3,467	30.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			3.00000	4	30.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			3.00000	3	35.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,407.00000	6,540	35.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			1.00000	1	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,405.00000	8,538	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			3,550.00000	3,417	30.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			4.00000	4	30.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			9.00000	8	31.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put			4,463.00000	4,595	31.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			3.00000	3	35.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			6,457.00000	6,590	35.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			1.00000	1	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			8,455.00000	8,588	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			3,749.00000	3,616	31.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put			3.00000	3	31.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			10.00000	10	30.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			4,264.00000	4,397	30.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			3.00000	3	35.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			6,257.00000	6,390	35.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			1.00000	1	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			8,255.00000	8,388	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			3,799.00000	3,666	31.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			3.00000	3	31.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call			10.00000	10	30.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	16.65	Put		4,214.00000	4,347	30.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call		3.00000	3	35.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put		6,207.00000	6,340	35.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call		1.00000	1	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put		8,205.00000	8,338	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call		3,849.00000	3,716	32.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put		3.00000	3	32.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call		3.00000	3	34.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put		6,157.00000	6,290	34.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call		1.00000	1	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put		8,155.00000	8,288	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call		3,898.00000	3,766	32.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put		2.00000	3	32.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call		11.00000	11	30.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put		4,115.00000	4,248	30.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call		3.00000	3	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put		6,107.00000	6,240	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call		1.00000	1	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put		8,105.00000	8,238	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call		4,098.00000	3,965	33.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put		2.00000	2	33.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call		12.00000	12	30.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put		3,917.00000	4,049	30.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call		1.00000	1	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put		7,905.00000	8,038	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call		13.00000	13	30.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put		3,867.00000	4,000	30.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call		4.00000	4	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put		5,858.00000	5,991	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Call		4,048.00000	3,915	33.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put		2.00000	2	33.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call		12.00000	12	30.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put		3,966.00000	4,099	30.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call		3.00000	3	34.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put		5,958.00000	6,091	34.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call		1.00000	1	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put		7,955.00000	8,088	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call		4,197.00000	4,065	33.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put		1.00000	2	33.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call		13.00000	13	29.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put		3,817.00000	3,950	29.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call		4.00000	4	34.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put		5,808.00000	5,941	34.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call		1.00000	1	38.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put		7,806.00000	7,938	38.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	8.00	Call			4,447.00000	4,314	33.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put			1.00000	1	33.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call			14.00000	14	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put			3,568.00000	3,701	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call			4.00000	4	33.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put			5,558.00000	5,691	33.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call			2.00000	2	37.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put			7,556.00000	7,689	37.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call			4,546.00000	4,414	33.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put			0.00000	1	33.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Call			3,998.00000	3,866	33.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Put			2.00000	3	33.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Call			12.00000	11	30.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Put			4,016.00000	4,148	30.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Call			3.00000	3	34.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Put			6,007.00000	6,140	34.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Call			1.00000	1	38.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Put			8,005.00000	8,138	38.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.52310		12.65830		17.06	338,123.70	27	917.00
£ / R On 15/03/2010 Currency Future	12.65	Call			566.00000	521	17.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			558.00000	648	17.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			661.00000	603	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			452.00000	530	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call			796.00000	726	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put			337.00000	403	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call			825.00000	753	16.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			317.00000	380	16.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			589.00000	539	17.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			531.00000	616	17.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			636.00000	580	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			478.00000	557	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			612.00000	558	17.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			504.00000	585	17.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			510.00000	470	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			652.00000	747	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			493.00000	454	17.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			684.00000	781	17.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			429.00000	396	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			821.00000	923	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			476.00000	439	17.92	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put			718.00000	816	17.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			460.00000	424	18.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			751.00000	851	18.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call			415.00000	383	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put			856.00000	960	18.40	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	13.20	Call			388.00000	358	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put			929.00000	1,035	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call			401.00000	371	18.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put			893.00000	997	18.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call			375.00000	347	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put			966.00000	1,074	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			351.00000	325	19.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			1,042.00000	1,152	19.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			307.00000	286	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			1,199.00000	1,312	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			271.00000	252	19.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,362.00000	1,479	19.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			262.00000	244	20.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,404.00000	1,521	20.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			254.00000	237	20.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,446.00000	1,564	20.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			247.00000	230	20.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,488.00000	1,607	20.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call			232.00000	217	20.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			1,574.00000	1,694	20.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			212.00000	198	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			1,704.00000	1,825	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			218.00000	204	20.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			1,660.00000	1,781	20.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			1,690.00000	1,568	17.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			81.00000	95	17.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			3,524.00000	3,391	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			16.00000	18	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			288.00000	268	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			1,280.00000	1,395	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			339.00000	314	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			1,081.00000	1,191	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			154.00000	142	22.05	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			2,196.00000	2,319	22.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			318.00000	295	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			1,159.00000	1,272	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			225.00000	210	20.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,617.00000	1,737	20.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			239.00000	223	20.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,531.00000	1,650	20.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			298.00000	277	19.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			1,239.00000	1,354	19.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			328.00000	304	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			1,120.00000	1,231	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			362.00000	336	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 15/03/2010 Currency Future	13.30	Put		1,004.00000	1,112	18.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		279.00000	260	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,321.00000	1,437	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		3,181.00000	3,049	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		23.00000	25	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		2,206.00000	2,075	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		48.00000	52	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		1,288.00000	1,178	15.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		130.00000	155	15.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		174.00000	163	21.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		2,015.00000	2,140	21.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		83.00000	76	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,924.00000	3,053	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		38.00000	35	23.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		3,879.00000	4,012	23.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		25.00000	25	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		4,867.00000	5,002	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		3,083.00000	2,951	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		25.00000	28	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		2,110.00000	1,980	18.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		52.00000	57	18.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		1,203.00000	1,101	15.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		144.00000	178	15.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		165.00000	153	21.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		2,106.00000	2,230	21.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		76.00000	70	22.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		3,018.00000	3,147	22.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		35.00000	33	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		3,977.00000	4,110	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		24.00000	24	25.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		4,966.00000	5,101	25.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		2,985.00000	2,853	22.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		27.00000	30	22.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		2,015.00000	1,887	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		56.00000	64	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		1,123.00000	1,031	16.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		165.00000	207	16.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		547.00000	503	17.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		589.00000	680	17.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		71.00000	65	22.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		3,112.00000	3,242	22.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		33.00000	32	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		4,075.00000	4,209	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		24.00000	23	26.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		5,066.00000	5,200	26.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.80	Call			2,887.00000	2,755	21.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			29.00000	32	21.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			1,921.00000	1,795	17.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			63.00000	72	17.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,052.00000	963	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			193.00000	240	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			143.00000	131	22.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			2,284.00000	2,408	22.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			65.00000	60	22.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			3,207.00000	3,337	22.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			32.00000	31	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			4,173.00000	4,308	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			23.00000	23	26.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			5,165.00000	5,300	26.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			2,741.00000	2,608	21.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			32.00000	35	21.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			1,782.00000	1,658	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			73.00000	85	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			950.00000	869	16.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			242.00000	296	16.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			127.00000	117	22.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,419.00000	2,544	22.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			58.00000	54	22.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			3,350.00000	3,481	22.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			30.00000	29	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			4,322.00000	4,456	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			22.00000	22	26.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			5,314.00000	5,449	26.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			2,838.00000	2,706	21.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			30.00000	33	21.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			1,874.00000	1,749	17.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			66.00000	76	17.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,017.00000	931	16.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			209.00000	258	16.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			137.00000	126	22.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			2,329.00000	2,453	22.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			63.00000	58	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			3,254.00000	3,385	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			31.00000	30	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			4,223.00000	4,357	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			23.00000	22	26.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			5,215.00000	5,349	26.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,132.00000	3,000	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			24.00000	27	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,158.00000	2,027	18.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.55	Put		50.00000	54	18.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		1,245.00000	1,137	15.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		137.00000	164	15.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		169.00000	159	21.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		2,061.00000	2,186	21.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call		79.00000	73	22.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		2,971.00000	3,100	22.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		36.00000	34	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		3,928.00000	4,061	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		25.00000	24	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		4,917.00000	5,051	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call		2,936.00000	2,804	22.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		28.00000	31	22.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		1,968.00000	1,841	17.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		59.00000	68	17.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		1,087.00000	997	16.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		179.00000	224	16.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		528.00000	486	17.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		620.00000	713	17.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		148.00000	136	22.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		2,240.00000	2,363	22.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		68.00000	63	22.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		3,160.00000	3,290	22.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		32.00000	31	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		4,124.00000	4,258	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		23.00000	23	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		5,115.00000	5,250	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		3,034.00000	2,902	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		26.00000	29	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		2,062.00000	1,934	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		54.00000	61	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		1,160.00000	1,065	15.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		152.00000	192	15.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		160.00000	147	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		2,152.00000	2,274	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		73.00000	68	22.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		3,065.00000	3,195	22.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call		34.00000	32	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		4,025.00000	4,159	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		24.00000	24	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		5,016.00000	5,151	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		2,789.00000	2,657	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put		31.00000	34	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		1,828.00000	1,703	17.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		70.00000	80	17.55	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	11.90	Call			983.00000	899	16.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			225.00000	276	16.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			132.00000	121	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			2,374.00000	2,498	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			60.00000	56	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			3,302.00000	3,433	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			31.00000	30	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			4,272.00000	4,407	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			23.00000	22	26.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			5,264.00000	5,399	26.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			279.00000	260	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,321.00000	1,437	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			3,377.00000	3,244	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			19.00000	21	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			2,400.00000	2,268	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			41.00000	45	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,464.00000	1,348	16.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			106.00000	125	16.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			739.00000	674	16.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			381.00000	451	16.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			194.00000	182	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,836.00000	1,959	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			97.00000	89	22.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			2,738.00000	2,866	22.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			44.00000	41	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			3,686.00000	3,818	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			27.00000	26	25.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			4,668.00000	4,803	25.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			15.00000	15	29.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			6,657.00000	6,792	29.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			6.00000	6	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			8,648.00000	8,783	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			3,230.00000	3,097	23.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			22.00000	24	23.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			2,255.00000	2,123	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			46.00000	50	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			1,332.00000	1,220	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			124.00000	147	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			86.00000	79	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			2,878.00000	3,006	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			26.00000	25	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			4,817.00000	4,952	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			14.00000	14	29.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			6,806.00000	6,941	29.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			6.00000	6	31.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.45	Put			8,798.00000	8,932	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			14.00000	14	29.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			6,906.00000	7,040	29.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			5.00000	5	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			8,897.00000	9,032	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			14.00000	13	29.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			6,955.00000	7,090	29.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			5.00000	5	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			8,947.00000	9,082	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			13.00000	13	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			7,105.00000	7,240	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			5.00000	4	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			9,096.00000	9,231	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			13.00000	12	30.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			7,204.00000	7,339	30.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			4.00000	4	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			9,196.00000	9,331	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			12.00000	12	30.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			7,254.00000	7,389	30.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			4.00000	4	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			9,246.00000	9,381	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			12.00000	12	30.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			7,304.00000	7,439	30.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			4.00000	4	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			9,296.00000	9,431	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			2,643.00000	2,511	20.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			35.00000	38	20.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			886.00000	809	16.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			277.00000	336	16.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			54.00000	50	23.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,445.00000	3,577	23.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			22.00000	21	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,413.00000	5,548	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			12.00000	12	30.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			7,404.00000	7,539	30.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			4.00000	4	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			9,396.00000	9,531	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			13.00000	13	30.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			7,154.00000	7,289	30.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			5.00000	4	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			9,146.00000	9,281	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			13.00000	13	29.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			7,005.00000	7,140	29.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			5.00000	5	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			8,997.00000	9,132	31.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.40	Call			3,279.00000	3,146	23.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			21.00000	23	23.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			2,303.00000	2,171	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			45.00000	48	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			1,376.00000	1,262	16.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			117.00000	139	16.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			686.00000	626	16.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			428.00000	503	16.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			89.00000	82	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			2,831.00000	2,959	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			26.00000	25	25.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			4,768.00000	4,902	25.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			15.00000	14	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			6,756.00000	6,891	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			6.00000	6	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			8,748.00000	8,883	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			3,426.00000	3,293	24.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			18.00000	20	24.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call			2,448.00000	2,316	19.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			40.00000	43	19.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call			1,509.00000	1,391	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			100.00000	118	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			767.00000	700	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			359.00000	427	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			100.00000	93	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			2,692.00000	2,819	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			27.00000	27	25.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			4,619.00000	4,753	25.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			15.00000	15	29.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put			6,607.00000	6,742	29.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call			7.00000	6	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put			8,598.00000	8,733	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call			3,475.00000	3,342	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put			17.00000	19	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call			2,497.00000	2,365	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put			39.00000	42	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call			1,554.00000	1,435	16.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put			95.00000	112	16.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call			104.00000	96	22.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put			2,646.00000	2,773	22.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call			28.00000	27	24.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put			4,569.00000	4,704	24.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call			16.00000	15	29.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put			6,557.00000	6,692	29.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call			7.00000	7	31.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.20	Put		8,549.00000	8,683	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		3,328.00000	3,195	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		20.00000	22	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		2,351.00000	2,220	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		43.00000	47	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		1,420.00000	1,305	16.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		111.00000	132	16.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		712.00000	650	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		404.00000	477	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		93.00000	86	22.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		2,785.00000	2,912	22.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		26.00000	26	25.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		4,718.00000	4,853	25.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		15.00000	14	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		6,707.00000	6,841	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		6.00000	6	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		8,698.00000	8,833	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		14.00000	14	29.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		6,856.00000	6,991	29.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		6.00000	5	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		8,847.00000	8,982	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		2,594.00000	2,462	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		36.00000	39	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		1,644.00000	1,523	17.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		86.00000	100	17.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		855.00000	781	16.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		297.00000	358	16.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		52.00000	48	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		3,493.00000	3,625	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		22.00000	21	27.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		5,463.00000	5,598	27.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		12.00000	11	30.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		7,453.00000	7,588	30.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		4.00000	4	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put		9,445.00000	9,580	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		2,546.00000	2,414	20.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put		37.00000	40	20.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		1,599.00000	1,479	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		90.00000	106	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call		50.00000	46	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put		3,541.00000	3,673	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call		21.00000	21	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put		5,513.00000	5,648	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		12.00000	11	30.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put		7,503.00000	7,638	30.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	22.15	Call			4.00000	3	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			9,495.00000	9,630	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			2,692.00000	2,559	20.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			33.00000	36	20.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			1,736.00000	1,613	17.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			77.00000	90	17.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			917.00000	839	16.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			259.00000	315	16.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			444.00000	410	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put			786.00000	887	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call			56.00000	52	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put			3,397.00000	3,529	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call			22.00000	22	26.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put			5,364.00000	5,499	26.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call			12.00000	12	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put			7,354.00000	7,489	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call			4.00000	4	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put			9,346.00000	9,481	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call			3,623.00000	3,490	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put			15.00000	17	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call			117.00000	108	22.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put			2,509.00000	2,635	22.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call			29.00000	28	24.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put			4,421.00000	4,555	24.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call			16.00000	16	28.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put			6,408.00000	6,543	28.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call			8.00000	7	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			8,399.00000	8,534	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			109.00000	100	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put			2,600.00000	2,727	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			28.00000	27	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			4,520.00000	4,654	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call			16.00000	15	29.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			6,508.00000	6,642	29.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			7.00000	7	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			8,499.00000	8,634	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			3,574.00000	3,440	24.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			15.00000	17	24.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			113.00000	104	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			2,555.00000	2,681	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			29.00000	28	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			4,470.00000	4,605	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call			16.00000	16	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			6,458.00000	6,593	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			7.00000	7	31.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.10	Put		8,449.00000	8,584	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call		3,722.00000	3,588	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put		13.00000	15	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call		17.00000	17	28.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put		6,309.00000	6,444	28.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call		8.00000	8	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put		8,300.00000	8,435	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call		3,820.00000	3,687	25.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put		12.00000	14	25.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call		18.00000	17	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put		6,209.00000	6,344	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call		9.00000	8	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put		8,200.00000	8,335	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call		3,771.00000	3,637	25.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put		13.00000	14	25.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call		17.00000	17	28.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put		6,259.00000	6,394	28.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call		8.00000	8	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put		8,250.00000	8,385	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call		3,870.00000	3,736	25.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put		11.00000	13	25.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call		18.00000	18	28.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put		6,160.00000	6,294	28.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call		9.00000	9	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put		8,151.00000	8,285	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call		4,116.00000	3,983	26.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put		8.00000	10	26.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call		19.00000	19	28.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put		5,911.00000	6,046	28.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call		10.00000	10	31.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put		7,902.00000	8,037	31.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call		4,166.00000	4,032	26.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put		7.00000	9	26.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call		20.00000	19	27.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put		5,861.00000	5,996	27.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call		10.00000	10	31.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put		7,852.00000	7,987	31.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call		4,067.00000	3,934	26.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put		9.00000	11	26.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call		19.00000	19	28.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put		5,961.00000	6,096	28.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call		10.00000	10	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put		7,952.00000	8,087	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call		4,215.00000	4,081	26.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put		7.00000	8	26.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.45	Call			179.00000	168	21.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Put			1,970.00000	2,095	21.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call			39.00000	36	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put			3,831.00000	3,963	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call			20.00000	20	27.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put			5,812.00000	5,947	27.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call			11.00000	10	31.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put			7,802.00000	7,937	31.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call			4,462.00000	4,328	26.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put			4.00000	5	26.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call			206.00000	193	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put			1,748.00000	1,870	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call			48.00000	44	23.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put			3,589.00000	3,721	23.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call			21.00000	21	27.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put			5,563.00000	5,698	27.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call			11.00000	11	30.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put			7,553.00000	7,688	30.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call			4,512.00000	4,378	26.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put			3.00000	4	26.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Call			4,018.00000	3,884	26.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Put			10.00000	11	26.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Call			19.00000	19	28.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Put			6,011.00000	6,145	28.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Call			10.00000	9	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Put			8,002.00000	8,136	31.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.73260		12.87200		17.28	0.00	0	500.00
£ / R On 14/06/2010 Currency Future	12.85	Call			741.00000	688	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			719.00000	805	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			806.00000	746	17.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			634.00000	713	17.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			952.00000	881	16.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			480.00000	548	16.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			978.00000	905	16.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			456.00000	523	16.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			762.00000	706	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			690.00000	774	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			806.00000	746	17.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			634.00000	713	17.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			784.00000	725	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			662.00000	742	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			685.00000	637	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			813.00000	904	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			667.00000	620	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			845.00000	938	17.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.25	Call			602.00000	560	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			980.00000	1,078	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call			926.00000	857	16.84	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put			504.00000	574	16.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			650.00000	605	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			878.00000	972	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			558.00000	520	18.62	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put			1,086.00000	1,187	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			348.00000	326	20.67	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,876.00000	1,994	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			84.00000	75	24.21	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,712.00000	4,842	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			634.00000	589	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			912.00000	1,007	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			587.00000	546	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			1,015.00000	1,114	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			573.00000	533	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			1,051.00000	1,150	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			545.00000	507	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			1,123.00000	1,224	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			518.00000	483	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			1,196.00000	1,300	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			470.00000	438	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,348.00000	1,456	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			417.00000	390	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,545.00000	1,658	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			408.00000	381	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,586.00000	1,699	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			390.00000	364	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,668.00000	1,782	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			381.00000	356	20.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,709.00000	1,824	20.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			356.00000	334	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,834.00000	1,951	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			364.00000	341	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,792.00000	1,908	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			448.00000	418	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,426.00000	1,536	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			506.00000	471	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,234.00000	1,339	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			481.00000	449	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,309.00000	1,416	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			493.00000	460	19.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,271.00000	1,377	19.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			437.00000	409	19.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.90	Put		1,465.00000	1,576	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		399.00000	373	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,627.00000	1,740	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		372.00000	349	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,750.00000	1,866	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		427.00000	399	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,505.00000	1,617	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		459.00000	428	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,387.00000	1,496	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		427.00000	399	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,505.00000	1,617	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		437.00000	409	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,465.00000	1,576	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		481.00000	449	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,309.00000	1,416	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		531.00000	495	18.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		1,159.00000	1,262	18.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		320.00000	300	21.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		2,048.00000	2,167	21.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		229.00000	214	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,707.00000	2,831	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		149.00000	140	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,627.00000	3,758	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		91.00000	82	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		4,569.00000	4,700	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		50.00000	43	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		5,528.00000	5,660	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		1,006.00000	930	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		434.00000	498	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		234.00000	219	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,662.00000	2,786	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		152.00000	143	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,580.00000	3,710	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		94.00000	85	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		4,522.00000	4,652	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		51.00000	44	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		5,479.00000	5,612	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		4,289.00000	4,152	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		17.00000	20	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		2,823.00000	2,686	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		51.00000	54	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		1,467.00000	1,360	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		195.00000	227	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		165.00000	155	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		3,393.00000	3,522	23.33	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 14/06/2010 Currency Future	17.60	Call			79.00000	70	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,807.00000	4,938	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			34.00000	30	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			6,262.00000	6,397	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			23.00000	22	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,751.00000	7,889	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			4,730.00000	4,592	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			8.00000	9	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,263.00000	3,126	20.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			41.00000	43	20.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			1,834.00000	1,713	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			112.00000	130	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			829.00000	767	17.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			607.00000	684	17.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			200.00000	187	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,978.00000	3,105	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			103.00000	94	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			4,381.00000	4,511	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			41.00000	35	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,819.00000	5,952	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			25.00000	24	26.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			7,303.00000	7,441	26.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			4,977.00000	4,838	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			5.00000	6	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			3,507.00000	3,370	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			35.00000	37	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			2,052.00000	1,925	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			80.00000	92	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			224.00000	209	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,752.00000	2,876	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			120.00000	109	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			4,148.00000	4,277	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			48.00000	41	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			5,576.00000	5,709	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			27.00000	25	25.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			7,055.00000	7,192	25.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			3,409.00000	3,272	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			37.00000	39	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			2,434.00000	2,298	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			62.00000	65	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			1,546.00000	1,435	15.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			174.00000	202	15.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			901.00000	833	16.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			529.00000	601	16.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			334.00000	313	20.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.50	Put			1,962.00000	2,080	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			214.00000	200	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,842.00000	2,967	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			141.00000	132	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,769.00000	3,900	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			2,531.00000	2,395	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			59.00000	62	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			1,626.00000	1,512	15.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			154.00000	179	15.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			146.00000	137	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,674.00000	3,805	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			89.00000	80	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,617.00000	4,747	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			3,556.00000	3,419	21.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			34.00000	36	21.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			2,580.00000	2,443	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			58.00000	61	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			1,667.00000	1,551	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			145.00000	169	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			81.00000	72	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,759.00000	4,890	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			300.00000	282	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			2,178.00000	2,299	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			192.00000	179	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			3,070.00000	3,197	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			128.00000	120	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			4,006.00000	4,138	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			72.00000	64	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,950.00000	5,081	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			269.00000	251	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,397.00000	2,518	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			172.00000	162	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			3,300.00000	3,429	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			113.00000	103	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			4,241.00000	4,370	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			62.00000	54	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			5,190.00000	5,321	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,165.00000	3,028	20.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			43.00000	46	20.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,193.00000	2,057	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			71.00000	74	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			1,353.00000	1,251	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			231.00000	268	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			239.00000	224	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,617.00000	2,741	22.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.25	Call			155.00000	146	23.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,533.00000	3,663	23.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			97.00000	88	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			4,475.00000	4,605	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			53.00000	46	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			5,431.00000	5,563	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			3,019.00000	2,882	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			47.00000	49	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			1,246.00000	1,156	16.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			274.00000	323	16.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			722.00000	670	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			750.00000	838	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			2,970.00000	2,833	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			48.00000	50	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,008.00000	1,882	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			86.00000	99	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,214.00000	1,125	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			292.00000	343	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			703.00000	653	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			781.00000	871	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			219.00000	204	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,797.00000	2,922	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			144.00000	135	23.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,722.00000	3,852	23.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			86.00000	77	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			4,664.00000	4,795	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			47.00000	40	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			5,625.00000	5,757	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			2,872.00000	2,735	18.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			50.00000	52	18.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			1,920.00000	1,797	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			98.00000	114	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			1,151.00000	1,066	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			329.00000	384	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			209.00000	196	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,887.00000	3,013	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			138.00000	130	23.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,816.00000	3,947	23.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			44.00000	37	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			5,722.00000	5,855	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			2,775.00000	2,638	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			53.00000	55	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			1,091.00000	1,010	16.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			369.00000	427	16.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			133.00000	125	24.12	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	16.65	Put			3,911.00000	4,042	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			76.00000	68	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,854.00000	4,985	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			3,068.00000	2,930	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			46.00000	48	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			2,096.00000	1,968	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			74.00000	86	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			1,280.00000	1,187	15.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			258.00000	304	15.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			3,214.00000	3,077	20.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			42.00000	44	20.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,241.00000	2,105	16.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			69.00000	72	16.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,391.00000	1,287	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			219.00000	254	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			245.00000	229	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,573.00000	2,696	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			159.00000	149	23.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,487.00000	3,616	23.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			100.00000	91	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			4,428.00000	4,558	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			55.00000	47	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			5,383.00000	5,515	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,241.00000	2,105	16.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			69.00000	72	16.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,391.00000	1,287	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			219.00000	254	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			245.00000	229	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,573.00000	2,696	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			2,921.00000	2,784	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			49.00000	51	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			1,964.00000	1,839	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			92.00000	106	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,182.00000	1,095	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			310.00000	363	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			45.00000	39	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,673.00000	5,806	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			1,877.00000	1,755	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			105.00000	122	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,121.00000	1,038	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			349.00000	405	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			205.00000	191	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,933.00000	3,059	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			135.00000	127	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,863.00000	3,995	24.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.60	Call			43.00000	36	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,771.00000	5,904	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			3,360.00000	3,223	20.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			38.00000	40	20.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			2,386.00000	2,249	16.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			64.00000	67	16.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			1,506.00000	1,397	15.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			184.00000	214	15.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			876.00000	810	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			554.00000	628	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			262.00000	245	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,440.00000	2,562	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			169.00000	158	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			3,347.00000	3,476	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			109.00000	100	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			4,287.00000	4,417	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			60.00000	52	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			5,238.00000	5,370	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			30.00000	27	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,708.00000	6,844	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			14.00000	13	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			8,692.00000	8,831	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			2,289.00000	2,153	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			67.00000	70	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			1,429.00000	1,323	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			207.00000	240	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			29.00000	26	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			6,807.00000	6,944	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			14.00000	13	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			8,792.00000	8,930	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			28.00000	26	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			6,906.00000	7,043	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			13.00000	12	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			8,891.00000	9,029	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			3,116.00000	2,979	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			44.00000	47	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			2,145.00000	2,012	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			73.00000	80	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			1,316.00000	1,218	15.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			244.00000	286	15.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			188.00000	176	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			3,116.00000	3,243	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			70.00000	62	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			4,998.00000	5,129	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			28.00000	25	25.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.80	Put		6,956.00000	7,093	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		12.00000	12	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		8,940.00000	9,079	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,008.00000	1,882	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		86.00000	99	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,214.00000	1,125	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		292.00000	343	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		703.00000	653	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		781.00000	871	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		176.00000	165	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,254.00000	3,382	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		64.00000	56	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		5,142.00000	5,273	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		27.00000	25	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		7,105.00000	7,242	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		11.00000	11	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		9,089.00000	9,228	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		176.00000	165	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,254.00000	3,382	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		26.00000	24	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		7,154.00000	7,292	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		11.00000	10	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		9,139.00000	9,278	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		162.00000	152	23.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		3,440.00000	3,569	23.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		56.00000	49	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		5,334.00000	5,466	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call		10.00000	10	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put		9,288.00000	9,427	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call		2,726.00000	2,589	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put		54.00000	56	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call		1,792.00000	1,672	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put		120.00000	139	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call		1,062.00000	983	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put		390.00000	450	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		618.00000	575	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		946.00000	1,042	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call		25.00000	23	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put		7,353.00000	7,491	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call		10.00000	9	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put		9,338.00000	9,477	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		2,629.00000	2,492	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		57.00000	59	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		1,708.00000	1,591	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		136.00000	158	15.82	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 14/06/2010 Currency Future	20.30	Call			24.00000	23	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			7,452.00000	7,590	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			9.00000	9	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			9,437.00000	9,576	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			2,677.00000	2,540	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			55.00000	58	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			1,750.00000	1,631	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			128.00000	149	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			1,033.00000	956	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			411.00000	474	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			25.00000	23	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			7,403.00000	7,541	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			10.00000	9	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			9,388.00000	9,526	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			58.00000	51	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			5,286.00000	5,418	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			26.00000	24	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			7,254.00000	7,391	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			10.00000	10	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			9,238.00000	9,377	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			180.00000	168	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			3,208.00000	3,336	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			66.00000	58	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			5,094.00000	5,225	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			12.00000	11	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			9,040.00000	9,178	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			3,458.00000	3,321	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put			36.00000	38	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call			2,483.00000	2,346	17.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put			61.00000	64	17.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call			1,586.00000	1,473	15.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			164.00000	190	15.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			31.00000	27	25.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			6,609.00000	6,745	25.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			15.00000	14	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			8,593.00000	8,732	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			31.00000	28	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			6,559.00000	6,695	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			16.00000	15	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put			8,544.00000	8,682	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call			3,311.00000	3,174	20.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put			39.00000	42	20.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call			2,338.00000	2,201	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put			66.00000	68	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			852.00000	788	17.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.60	Put			580.00000	656	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call			29.00000	27	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put			6,757.00000	6,894	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call			14.00000	13	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put			8,742.00000	8,881	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call			196.00000	183	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put			3,024.00000	3,151	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call			74.00000	66	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put			4,902.00000	5,033	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call			28.00000	26	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put			6,856.00000	6,993	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call			13.00000	12	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put			8,841.00000	8,980	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call			184.00000	172	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put			3,162.00000	3,289	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call			68.00000	60	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put			5,046.00000	5,177	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call			27.00000	25	25.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put			7,005.00000	7,143	25.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call			12.00000	11	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put			8,990.00000	9,129	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call			24.00000	23	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put			7,502.00000	7,640	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call			9.00000	8	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put			9,487.00000	9,626	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call			26.00000	24	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put			7,204.00000	7,342	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call			11.00000	10	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put			9,189.00000	9,328	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call			3,654.00000	3,516	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			32.00000	34	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			32.00000	29	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			6,410.00000	6,546	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			17.00000	16	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			8,395.00000	8,533	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call			31.00000	28	25.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put			6,509.00000	6,645	25.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call			16.00000	15	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put			8,494.00000	8,633	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call			3,605.00000	3,467	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put			33.00000	35	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call			32.00000	28	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			6,460.00000	6,596	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			17.00000	16	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			8,445.00000	8,583	27.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.15	Call			3,752.00000	3,614	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			30.00000	32	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			250.00000	234	21.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			2,528.00000	2,651	21.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			33.00000	29	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			6,311.00000	6,447	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			18.00000	17	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put			8,296.00000	8,434	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call			3,850.00000	3,713	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put			28.00000	30	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call			34.00000	30	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put			6,212.00000	6,348	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call			19.00000	18	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put			8,197.00000	8,335	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call			3,801.00000	3,664	22.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			29.00000	31	22.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call			256.00000	239	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			2,484.00000	2,607	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			106.00000	97	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			4,334.00000	4,464	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			19.00000	17	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			8,247.00000	8,385	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			3,900.00000	3,762	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			28.00000	29	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			35.00000	31	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			6,163.00000	6,298	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call			20.00000	18	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put			8,148.00000	8,286	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call			4,144.00000	4,008	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put			22.00000	25	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call			39.00000	33	24.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put			5,917.00000	6,050	24.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call			22.00000	21	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put			7,900.00000	8,039	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call			4,192.00000	4,056	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put			20.00000	23	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call			307.00000	288	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put			2,135.00000	2,255	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call			130.00000	122	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put			3,958.00000	4,090	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call			40.00000	34	24.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put			5,868.00000	6,001	24.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call			22.00000	21	27.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put			7,850.00000	7,989	27.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call			4,095.00000	3,958	23.78	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	8.80	Put		23.00000	26	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call		294.00000	275	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put		2,222.00000	2,343	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call		125.00000	116	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put		4,053.00000	4,184	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call		38.00000	32	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put		5,966.00000	6,100	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call		22.00000	21	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put		7,950.00000	8,088	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call		4,484.00000	4,347	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put		12.00000	14	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call		24.00000	23	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put		7,552.00000	7,690	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call		4,533.00000	4,396	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Put		11.00000	13	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call		4,240.00000	4,104	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Put		18.00000	21	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call		313.00000	294	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put		2,091.00000	2,211	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call		22.00000	22	27.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put		7,800.00000	7,939	27.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Call		4,047.00000	3,909	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Put		25.00000	27	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Call		288.00000	269	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Put		2,266.00000	2,386	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Call		123.00000	113	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Put		4,101.00000	4,230	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Call		37.00000	32	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Put		6,015.00000	6,149	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Call		22.00000	20	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Put		8,000.00000	8,138	27.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.32080	11.33200		16.41	3,147,182.40	278	32,262.00
€ / R On 14/12/2009 Currency Future	11.35	Call		307.00000	317	16.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		325.00000	347	16.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		386.00000	393	16.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		254.00000	272	16.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		542.00000	543	16.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		160.00000	172	16.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		508.00000	511	16.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		176.00000	190	16.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		476.00000	479	16.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		194.00000	209	16.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		414.00000	421	16.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		232.00000	250	16.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.10	Call			444.00000	449	16.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			212.00000	229	16.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call			358.00000	367	16.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			276.00000	296	16.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			95.00000	101	18.80	0.00	0	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put			963.00000	980	18.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			8.00000	9	26.51	0.00	0	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,276.00000	3,288	26.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			286.00000	297	16.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			354.00000	376	16.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			63.00000	68	19.64	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,231.00000	1,247	19.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			250.00000	260	16.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			418.00000	440	16.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			189.00000	199	17.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			557.00000	578	17.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			218.00000	228	17.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			486.00000	507	17.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			177.00000	186	17.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			595.00000	615	17.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			165.00000	174	17.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			633.00000	653	17.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			203.00000	213	17.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			521.00000	542	17.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			143.00000	152	17.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			711.00000	731	17.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			267.00000	278	16.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			385.00000	407	16.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			154.00000	162	17.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			672.00000	692	17.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			332.00000	341	16.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			300.00000	321	16.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			233.00000	244	16.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			451.00000	473	16.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			125.00000	132	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			793.00000	812	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			116.00000	124	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			834.00000	853	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			109.00000	116	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			877.00000	895	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			134.00000	142	18.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			752.00000	771	18.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			102.00000	108	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			920.00000	937	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			89.00000	94	18.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.25	Put		1,007.00000	1,024	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		59.00000	63	19.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,277.00000	1,293	19.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		68.00000	72	19.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,186.00000	1,202	19.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		72.00000	77	19.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,140.00000	1,157	19.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		52.00000	56	20.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,370.00000	1,385	20.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		49.00000	52	20.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,417.00000	1,431	20.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		46.00000	49	20.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,464.00000	1,478	20.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		43.00000	46	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,511.00000	1,525	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		34.00000	36	21.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,702.00000	1,715	21.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		27.00000	28	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,895.00000	1,907	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		21.00000	22	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,089.00000	2,102	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		24.00000	25	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,992.00000	2,004	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		23.00000	24	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,041.00000	2,053	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		23.00000	24	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,041.00000	2,053	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		17.00000	18	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,335.00000	2,347	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		16.00000	17	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,384.00000	2,396	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		18.00000	19	22.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,286.00000	2,298	22.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		18.00000	20	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,236.00000	2,249	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		19.00000	20	22.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,187.00000	2,200	22.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		18.00000	20	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,236.00000	2,249	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		20.00000	21	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,138.00000	2,151	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		14.00000	15	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,532.00000	2,544	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		25.00000	26	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,943.00000	1,956	21.74	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	14.85	Call			7.00000	7	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,525.00000	3,537	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			15.00000	16	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,433.00000	2,446	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			13.00000	14	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,631.00000	2,643	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			12.00000	13	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,730.00000	2,742	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			11.00000	12	24.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,829.00000	2,841	24.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			10.00000	11	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,928.00000	2,940	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			24.00000	25	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,992.00000	2,004	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			21.00000	22	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,089.00000	2,102	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			15.00000	16	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,483.00000	2,495	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			13.00000	14	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,581.00000	2,594	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			12.00000	13	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,680.00000	2,692	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			32.00000	34	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,750.00000	1,763	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			28.00000	30	21.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,846.00000	1,859	21.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			17.00000	18	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,335.00000	2,347	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			28.00000	30	21.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,846.00000	1,859	21.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			14.00000	15	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,532.00000	2,544	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			30.00000	32	21.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,798.00000	1,811	21.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			15.00000	16	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,483.00000	2,495	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			13.00000	14	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,581.00000	2,594	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			11.00000	12	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,779.00000	2,791	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			12.00000	13	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,730.00000	2,742	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			36.00000	38	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,654.00000	1,667	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			38.00000	41	20.76	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	12.90	Put		1,606.00000	1,620	20.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		30.00000	32	21.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,798.00000	1,811	21.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		18.00000	19	22.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,286.00000	2,298	22.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		38.00000	41	20.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,606.00000	1,620	20.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		41.00000	43	20.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,559.00000	1,572	20.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		32.00000	34	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,750.00000	1,763	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		56.00000	59	19.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,324.00000	1,339	19.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		77.00000	83	19.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,095.00000	1,112	19.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		52.00000	56	20.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,370.00000	1,385	20.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		83.00000	88	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,051.00000	1,068	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		72.00000	77	19.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,140.00000	1,157	19.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		56.00000	59	19.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,324.00000	1,339	19.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		766.00000	761	16.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		84.00000	90	16.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		8.00000	8	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,326.00000	3,338	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		933.00000	925	16.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		51.00000	54	16.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		7.00000	8	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,425.00000	3,437	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		1,796.00000	1,786	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		14.00000	15	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		4.00000	5	29.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,222.00000	4,234	29.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		1.00000	2	33.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,719.00000	5,731	33.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		1.00000	1	36.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		7,219.00000	7,230	36.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,091.00000	2,082	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		9.00000	11	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		687.00000	684	16.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		105.00000	113	16.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		5.00000	6	28.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,923.00000	3,935	28.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	16.75	Call			2.00000	2	32.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,420.00000	5,431	32.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			1.00000	1	36.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,919.00000	6,930	36.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			95.00000	101	18.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			963.00000	980	18.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,239.00000	2,229	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			7.00000	9	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			807.00000	800	16.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			75.00000	80	16.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			6.00000	7	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,774.00000	3,786	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			2.00000	2	32.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,270.00000	5,281	32.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			1.00000	1	35.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,769.00000	6,780	35.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,533.00000	3,522	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			1.00000	1	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,537.00000	2,526	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			5.00000	6	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,551.00000	1,541	19.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			19.00000	21	19.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			649.00000	647	16.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			117.00000	126	16.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			7.00000	8	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,475.00000	3,487	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			3.00000	4	30.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,471.00000	4,483	30.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,632.00000	3,621	29.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			0.00000	1	29.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,636.00000	2,626	26.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			4.00000	5	26.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,648.00000	1,639	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			16.00000	18	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			726.00000	722	16.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			94.00000	101	16.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			7.00000	8	26.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,375.00000	3,387	26.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			4.00000	4	29.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,372.00000	4,384	29.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,682.00000	3,671	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			0.00000	0	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,686.00000	2,675	26.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			4.00000	5	26.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,697.00000	1,688	20.86	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	9.65	Put			15.00000	17	20.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			4.00000	4	29.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,322.00000	4,334	29.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,433.00000	3,422	28.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			1.00000	1	28.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,438.00000	2,427	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			6.00000	6	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,453.00000	1,444	19.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			21.00000	23	19.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			577.00000	577	16.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			145.00000	156	16.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			6.00000	7	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,574.00000	3,586	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			3.00000	4	30.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,571.00000	4,583	30.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,333.00000	3,322	28.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			1.00000	1	28.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,338.00000	2,328	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			6.00000	7	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,356.00000	1,347	18.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			24.00000	26	18.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			6.00000	7	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,674.00000	3,686	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			3.00000	3	30.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,671.00000	4,683	30.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,233.00000	3,222	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			1.00000	2	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,260.00000	1,250	17.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			28.00000	30	17.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			3.00000	3	30.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,771.00000	4,782	30.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,283.00000	3,272	28.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			1.00000	1	28.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,289.00000	2,279	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			7.00000	8	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,308.00000	1,299	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			26.00000	28	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			6.00000	7	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,724.00000	3,736	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			3.00000	3	30.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,721.00000	4,733	30.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,483.00000	3,472	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			1.00000	1	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,487.00000	2,477	25.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			5.00000	6	25.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.85	Call		1,502.00000	1,493	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		20.00000	22	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		612.00000	611	16.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		130.00000	140	16.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		3.00000	4	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,521.00000	4,533	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,582.00000	3,571	29.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		0.00000	1	29.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,587.00000	2,576	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		5.00000	5	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,599.00000	1,590	20.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		17.00000	19	20.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		4.00000	4	30.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,422.00000	4,433	30.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,732.00000	3,721	29.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	29.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,736.00000	2,725	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		4.00000	4	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,746.00000	1,737	21.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		14.00000	16	21.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		4.00000	5	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,272.00000	4,284	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,732.00000	3,721	29.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	29.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		3,832.00000	3,821	29.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		0.00000	0	29.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		2,835.00000	2,824	27.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		3.00000	4	27.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		1,845.00000	1,835	21.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		13.00000	15	21.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		890.00000	883	16.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		58.00000	62	16.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		8.00000	9	26.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		3,176.00000	3,188	26.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		4.00000	5	29.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		4,172.00000	4,184	29.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		4,032.00000	4,021	29.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		0.00000	0	29.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		3,034.00000	3,023	27.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put		2.00000	3	27.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		2,042.00000	2,032	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		10.00000	12	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		1,069.00000	1,059	16.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		37.00000	38	16.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		10.00000	11	25.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.30	Put		2,978.00000	2,990	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call		5.00000	6	29.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put		3,973.00000	3,985	29.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		4,132.00000	4,121	29.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		0.00000	0	29.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		3,134.00000	3,123	28.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		2.00000	2	28.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		2,141.00000	2,131	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		9.00000	10	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		1,164.00000	1,154	17.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		32.00000	34	17.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		10.00000	11	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		2,878.00000	2,891	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		5.00000	6	28.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		3,873.00000	3,885	28.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		1.00000	2	33.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		5,869.00000	5,881	33.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		1.00000	1	38.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		7,869.00000	7,880	38.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		1.00000	1	33.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		5,969.00000	5,981	33.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		1.00000	1	38.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		7,969.00000	7,980	38.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		3,932.00000	3,921	29.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		0.00000	0	29.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		2,935.00000	2,924	27.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		3.00000	3	27.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		1,943.00000	1,934	22.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		11.00000	13	22.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		977.00000	968	16.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		45.00000	47	16.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		5.00000	6	29.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		4,073.00000	4,085	29.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		1.00000	1	33.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		6,069.00000	6,081	33.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		1.00000	1	38.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		8,069.00000	8,080	38.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		1.00000	1	34.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		6,169.00000	6,181	34.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		1.00000	1	38.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		8,169.00000	8,180	38.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		1.00000	1	34.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		6,319.00000	6,330	34.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		1.00000	1	38.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		8,319.00000	8,330	38.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.75	Call			1.00000	1	34.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,419.00000	6,430	34.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			0.00000	0	38.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,418.00000	8,430	38.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			1.00000	1	35.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,569.00000	6,580	35.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	38.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,568.00000	8,580	38.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			1.00000	1	34.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,519.00000	6,530	34.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			0.00000	0	38.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,518.00000	8,530	38.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			1.00000	1	34.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,269.00000	6,280	34.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	1	38.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,269.00000	8,280	38.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			4,082.00000	4,071	29.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			0.00000	0	29.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			3,084.00000	3,073	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			2.00000	2	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			1,116.00000	1,107	16.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			34.00000	36	16.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			1.00000	2	33.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			5,919.00000	5,931	33.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			1.00000	1	38.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			7,919.00000	7,930	38.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			3,982.00000	3,971	29.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			0.00000	0	29.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			2,985.00000	2,974	27.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put			3.00000	3	27.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			1,993.00000	1,983	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			11.00000	12	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call			1,021.00000	1,012	16.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			39.00000	41	16.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			5.00000	6	29.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			4,023.00000	4,035	29.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			1.00000	1	33.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			6,019.00000	6,031	33.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			1.00000	1	38.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			8,019.00000	8,030	38.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,882.00000	3,871	29.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			0.00000	0	29.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,885.00000	2,874	27.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			3.00000	3	27.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,894.00000	1,885	22.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.45	Put			12.00000	14	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			5.00000	5	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put			4,123.00000	4,134	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call			1.00000	1	33.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			6,119.00000	6,131	33.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			1.00000	1	38.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			8,119.00000	8,130	38.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call			1.00000	1	34.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put			6,469.00000	6,480	34.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call			0.00000	0	38.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put			8,468.00000	8,480	38.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call			1.00000	1	34.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put			6,369.00000	6,380	34.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call			0.00000	1	38.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put			8,368.00000	8,380	38.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call			4,232.00000	4,221	29.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put			0.00000	0	29.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call			1.00000	2	33.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put			5,769.00000	5,781	33.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call			1.00000	1	38.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put			7,769.00000	7,780	38.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call			4,182.00000	4,171	29.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put			0.00000	0	29.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call			3,184.00000	3,173	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put			2.00000	2	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call			2,190.00000	2,180	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put			8.00000	9	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call			1,212.00000	1,202	17.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put			30.00000	31	17.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call			6.00000	6	28.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put			3,824.00000	3,836	28.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call			1.00000	2	33.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put			5,819.00000	5,831	33.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call			1.00000	1	38.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put			7,819.00000	7,830	38.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call			4,282.00000	4,271	29.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put			0.00000	0	29.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call			1.00000	1	38.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put			7,719.00000	7,730	38.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call			4,332.00000	4,321	29.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put			0.00000	0	29.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call			2.00000	2	32.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put			5,670.00000	5,681	32.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call			1.00000	1	37.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put			7,669.00000	7,680	37.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	6.95	Call			4,382.00000	4,371	29.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put			0.00000	0	29.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call			3,383.00000	3,372	28.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put			1.00000	1	28.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call			2,388.00000	2,378	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put			6.00000	7	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call			1,405.00000	1,395	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put			23.00000	25	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call			6.00000	7	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put			3,624.00000	3,636	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call			2.00000	2	32.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put			5,620.00000	5,631	32.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call			1.00000	1	37.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put			7,619.00000	7,630	37.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.51180		11.52310		16.78	1,151,180.00	100	2,795.00
€ / R On 15/03/2010 Currency Future	11.50	Call			516.00000	522	16.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put			493.00000	510	16.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			564.00000	569	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			440.00000	457	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			697.00000	699	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			324.00000	338	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			668.00000	672	16.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			345.00000	360	16.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			641.00000	645	16.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			368.00000	383	16.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			588.00000	593	16.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			415.00000	431	16.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call			614.00000	618	16.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put			391.00000	407	16.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call			539.00000	545	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			466.00000	483	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			496.00000	502	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			523.00000	541	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call			478.00000	484	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			554.00000	572	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			442.00000	449	17.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			619.00000	637	17.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			394.00000	401	17.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			721.00000	739	17.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			410.00000	416	17.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			686.00000	704	17.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			380.00000	386	17.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			757.00000	774	17.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			366.00000	372	18.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			793.00000	810	18.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.00	Call			352.00000	359	18.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			829.00000	847	18.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			327.00000	334	18.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			904.00000	922	18.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			229.00000	235	19.79	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,306.00000	1,324	19.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			787.00000	788	16.29	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			263.00000	276	16.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			339.00000	346	18.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			866.00000	884	18.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			442.00000	449	17.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			619.00000	637	17.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			425.00000	432	17.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			652.00000	670	17.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			315.00000	322	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			942.00000	960	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			304.00000	311	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			981.00000	999	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			293.00000	300	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,020.00000	1,038	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,285.00000	3,275	24.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			12.00000	13	24.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,302.00000	2,292	20.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			29.00000	30	20.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,360.00000	1,353	16.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			87.00000	92	16.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			151.00000	156	21.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,878.00000	1,895	21.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			76.00000	80	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,803.00000	2,818	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			38.00000	42	24.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,765.00000	3,780	24.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			21.00000	23	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,748.00000	4,761	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,335.00000	3,324	24.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			12.00000	12	24.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,351.00000	2,341	20.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			28.00000	29	20.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,405.00000	1,398	16.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			82.00000	86	16.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			156.00000	161	21.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,833.00000	1,849	21.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			78.00000	83	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,755.00000	2,771	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			40.00000	43	24.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.20	Put		3,717.00000	3,731	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		22.00000	24	26.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,699.00000	4,712	26.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,433.00000	3,423	25.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		10.00000	11	25.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,449.00000	2,439	20.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		26.00000	27	20.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,496.00000	1,488	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		72.00000	76	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		726.00000	728	16.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		303.00000	316	16.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		166.00000	171	21.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,743.00000	1,759	21.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		84.00000	89	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,661.00000	2,677	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		42.00000	46	24.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,619.00000	3,634	24.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		23.00000	25	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,600.00000	4,613	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,483.00000	3,472	25.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		10.00000	10	25.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,498.00000	2,488	21.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		25.00000	26	21.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,541.00000	1,534	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		68.00000	72	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		756.00000	757	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		283.00000	296	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		171.00000	176	21.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,698.00000	1,715	21.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		87.00000	92	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,614.00000	2,630	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		44.00000	47	24.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,571.00000	3,586	24.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		24.00000	26	26.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,551.00000	4,564	26.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,384.00000	3,373	24.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		11.00000	12	24.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,400.00000	2,390	20.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		27.00000	28	20.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,450.00000	1,443	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		77.00000	81	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		161.00000	166	21.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,788.00000	1,804	21.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		81.00000	86	23.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,708.00000	2,724	23.24	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	15.15	Call			41.00000	45	24.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,668.00000	3,683	24.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			22.00000	24	26.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,649.00000	4,663	26.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,631.00000	3,620	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			8.00000	9	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,645.00000	2,635	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			22.00000	23	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,680.00000	1,671	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			57.00000	60	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			851.00000	851	16.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			228.00000	239	16.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			188.00000	194	20.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,565.00000	1,582	20.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			97.00000	102	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,474.00000	2,490	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			48.00000	52	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,425.00000	3,440	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			26.00000	28	25.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,403.00000	4,416	25.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,730.00000	3,719	26.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			7.00000	8	26.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,744.00000	2,733	22.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			21.00000	22	22.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,774.00000	1,765	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			51.00000	53	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			918.00000	917	16.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			195.00000	205	16.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			201.00000	206	20.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,477.00000	1,495	20.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			105.00000	109	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,382.00000	2,398	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			52.00000	56	24.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,329.00000	3,344	24.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			27.00000	30	25.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,304.00000	4,318	25.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,681.00000	3,670	25.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			8.00000	8	25.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,694.00000	2,684	22.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			21.00000	22	22.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,727.00000	1,718	17.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			54.00000	56	17.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			884.00000	884	16.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			211.00000	222	16.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			194.00000	200	20.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.85	Put		1,521.00000	1,538	20.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		101.00000	106	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,428.00000	2,444	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		50.00000	54	24.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,377.00000	3,392	24.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		27.00000	29	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,353.00000	4,367	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,532.00000	3,522	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		9.00000	10	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,547.00000	2,537	21.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		24.00000	25	21.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,587.00000	1,579	17.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		64.00000	67	17.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		176.00000	182	20.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,653.00000	1,670	20.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		91.00000	95	23.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,568.00000	2,583	23.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		45.00000	49	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,522.00000	3,537	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		24.00000	27	25.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,501.00000	4,515	25.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,582.00000	3,571	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		9.00000	9	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,596.00000	2,586	21.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		23.00000	24	21.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,634.00000	1,625	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		61.00000	63	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		818.00000	819	16.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		245.00000	257	16.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		182.00000	188	20.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,609.00000	1,626	20.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		94.00000	98	22.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,521.00000	2,537	22.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		47.00000	51	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,474.00000	3,489	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		25.00000	27	25.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,452.00000	4,466	25.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,780.00000	3,769	26.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		7.00000	7	26.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,793.00000	2,783	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		20.00000	21	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,821.00000	1,811	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		48.00000	50	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		953.00000	952	16.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		180.00000	190	16.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.75	Call		207.00000	213	20.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,434.00000	1,451	20.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		109.00000	113	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,336.00000	2,352	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		54.00000	57	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,280.00000	3,296	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		28.00000	31	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,255.00000	4,269	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		3,829.00000	3,819	26.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		6.00000	7	26.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,842.00000	2,832	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		19.00000	20	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,868.00000	1,858	18.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		45.00000	47	18.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		989.00000	987	15.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		166.00000	175	15.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		214.00000	220	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,391.00000	1,409	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		113.00000	117	22.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,290.00000	2,306	22.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		55.00000	59	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		3,232.00000	3,248	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		29.00000	32	25.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,206.00000	4,220	25.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		4,028.00000	4,017	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		5.00000	5	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		3,040.00000	3,029	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		16.00000	17	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		2,058.00000	2,048	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		35.00000	36	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,139.00000	1,135	15.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		116.00000	124	15.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		246.00000	252	19.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,222.00000	1,240	19.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		131.00000	136	22.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,108.00000	2,124	22.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		64.00000	68	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,040.00000	3,056	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		33.00000	36	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		4,010.00000	4,024	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,177.00000	4,166	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		3.00000	4	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,187.00000	3,176	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		14.00000	15	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,204.00000	2,194	19.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.35	Put		31.00000	32	19.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,271.00000	1,265	16.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		97.00000	103	16.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		273.00000	279	19.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,100.00000	1,118	19.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		143.00000	148	21.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		1,970.00000	1,986	21.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		71.00000	75	23.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		2,897.00000	2,913	23.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		36.00000	40	25.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,863.00000	3,878	25.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		12.00000	13	27.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,839.00000	5,851	27.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		6.00000	6	30.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,833.00000	7,844	30.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		11.00000	12	27.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		5,988.00000	6,000	27.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		6.00000	6	31.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		7,982.00000	7,994	31.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,929.00000	3,918	26.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		6.00000	6	26.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		2,941.00000	2,931	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		18.00000	19	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		1,963.00000	1,953	18.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		40.00000	41	18.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		1,063.00000	1,060	15.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		140.00000	148	15.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		122.00000	126	22.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,198.00000	2,214	22.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		31.00000	34	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,108.00000	4,122	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		11.00000	11	28.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,088.00000	6,099	28.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		5.00000	5	31.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		8,082.00000	8,094	31.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		10.00000	11	28.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,187.00000	6,199	28.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		5.00000	5	31.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,182.00000	8,193	31.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,681.00000	3,670	25.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		8.00000	8	25.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		10.00000	10	28.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,337.00000	6,348	28.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		4.00000	5	31.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,331.00000	8,343	31.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.95	Call		9.00000	10	28.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,436.00000	6,448	28.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		4.00000	4	31.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,431.00000	8,442	31.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		9.00000	9	28.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,586.00000	6,597	28.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		4.00000	4	31.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,580.00000	8,592	31.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		9.00000	9	28.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,536.00000	6,548	28.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		4.00000	4	31.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,531.00000	8,542	31.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		10.00000	10	28.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,287.00000	6,299	28.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		4.00000	5	31.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,281.00000	8,293	31.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		4,078.00000	4,066	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		4.00000	5	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		3,089.00000	3,078	23.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		16.00000	16	23.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		2,107.00000	2,097	19.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		34.00000	35	19.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,183.00000	1,178	15.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		110.00000	116	15.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		135.00000	139	22.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		2,062.00000	2,078	22.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		34.00000	37	25.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		3,961.00000	3,975	25.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		11.00000	12	27.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		5,938.00000	5,950	27.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		6.00000	6	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		7,933.00000	7,944	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		4,127.00000	4,116	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		4.00000	4	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		3,138.00000	3,127	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		15.00000	16	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		2,156.00000	2,145	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		33.00000	34	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		1,227.00000	1,221	16.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		103.00000	110	16.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		139.00000	143	21.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		2,016.00000	2,032	21.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		35.00000	38	25.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		3,912.00000	3,927	25.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		12.00000	12	27.83	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 15/03/2010 Currency Future	17.40	Put		5,889.00000	5,901	27.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		6.00000	6	31.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		7,883.00000	7,894	31.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		3,978.00000	3,967	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		5.00000	6	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		2,990.00000	2,980	23.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		17.00000	18	23.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		2,011.00000	2,000	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		37.00000	39	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		1,101.00000	1,097	15.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		128.00000	135	15.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		126.00000	131	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		2,153.00000	2,169	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		32.00000	35	25.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		4,059.00000	4,073	25.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		11.00000	11	28.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put		6,038.00000	6,050	28.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call		5.00000	6	31.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put		8,032.00000	8,044	31.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call		10.00000	11	28.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put		6,237.00000	6,249	28.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call		5.00000	5	31.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put		8,232.00000	8,243	31.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call		9.00000	10	28.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put		6,486.00000	6,498	28.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call		4.00000	4	31.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put		8,481.00000	8,492	31.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call		10.00000	10	28.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put		6,386.00000	6,398	28.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call		4.00000	4	31.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put		8,381.00000	8,393	31.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call		3,879.00000	3,868	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put		6.00000	6	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call		2,892.00000	2,881	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put		18.00000	19	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call		1,915.00000	1,906	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put		42.00000	44	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call		1,025.00000	1,023	15.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put		152.00000	161	15.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call		459.00000	466	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put		586.00000	604	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call		117.00000	122	22.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put		2,244.00000	2,260	22.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call		30.00000	33	25.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put		4,157.00000	4,171	25.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.65	Call		11.00000	11	28.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put		6,137.00000	6,149	28.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call		5.00000	5	31.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put		8,132.00000	8,143	31.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call		4,276.00000	4,265	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put		3.00000	3	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call		13.00000	13	27.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put		5,739.00000	5,752	27.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call		6.00000	6	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put		7,733.00000	7,745	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call		4,226.00000	4,215	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put		3.00000	3	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call		3,236.00000	3,226	24.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put		13.00000	14	24.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call		2,253.00000	2,243	19.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put		30.00000	31	19.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call		1,315.00000	1,309	16.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put		92.00000	97	16.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call		147.00000	152	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put		1,924.00000	1,940	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call		37.00000	41	24.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put		3,814.00000	3,829	24.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call		12.00000	13	27.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put		5,789.00000	5,801	27.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call		6.00000	6	30.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put		7,783.00000	7,794	30.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call		4,375.00000	4,364	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put		2.00000	2	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call		13.00000	14	27.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put		5,640.00000	5,652	27.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call		6.00000	7	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put		7,633.00000	7,645	30.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.70360	11.71520		17.03	0.00	0	200.00
€ / R On 14/06/2010 Currency Future	11.70	Call		662.00000	666	17.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Put		647.00000	662	17.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Call		729.00000	731	16.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put		564.00000	577	16.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Call		827.00000	827	16.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put		462.00000	474	16.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Call		801.00000	802	16.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put		486.00000	499	16.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Call		777.00000	778	16.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put		511.00000	524	16.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call		752.00000	754	16.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put		537.00000	550	16.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	11.90	Call			590.00000	594	17.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put			775.00000	791	17.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call			558.00000	562	17.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put			843.00000	858	17.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call			527.00000	531	17.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put			912.00000	928	17.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call			4,225.00000	4,213	24.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put			9.00000	10	24.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call			3,240.00000	3,228	21.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put			25.00000	25	21.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call			2,261.00000	2,250	16.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put			46.00000	46	16.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call			1,377.00000	1,370	15.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put			161.00000	166	15.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call			261.00000	266	21.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put			2,046.00000	2,062	21.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call			115.00000	118	25.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put			3,900.00000	3,914	25.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call			52.00000	54	27.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put			5,837.00000	5,851	27.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call			14.00000	14	27.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put			7,799.00000	7,811	27.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call			4,274.00000	4,262	24.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put			9.00000	9	24.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call			3,289.00000	3,278	21.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put			24.00000	24	21.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call			2,310.00000	2,298	17.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put			44.00000	45	17.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call			1,417.00000	1,409	15.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put			152.00000	156	15.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call			267.00000	272	21.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Put			2,002.00000	2,018	21.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call			117.00000	120	25.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put			3,852.00000	3,866	25.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call			53.00000	55	27.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put			5,788.00000	5,802	27.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call			15.00000	15	27.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put			7,749.00000	7,761	27.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call			4,176.00000	4,164	24.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put			10.00000	11	24.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call			3,191.00000	3,179	21.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Put			25.00000	26	21.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call			2,212.00000	2,201	16.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put			47.00000	47	16.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call			1,337.00000	1,331	15.67	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	10.55	Put			172.00000	177	15.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call			256.00000	260	21.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Put			2,091.00000	2,107	21.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call			113.00000	116	25.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put			3,948.00000	3,962	25.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call			51.00000	53	27.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put			5,886.00000	5,900	27.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call			14.00000	14	27.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put			7,848.00000	7,860	27.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call			4,323.00000	4,312	24.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put			8.00000	8	24.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call			3,338.00000	3,327	21.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put			23.00000	23	21.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call			2,358.00000	2,347	17.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put			43.00000	43	17.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call			1,457.00000	1,450	15.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put			142.00000	146	15.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call			273.00000	278	21.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put			1,958.00000	1,974	21.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call			119.00000	122	24.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put			3,804.00000	3,819	24.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call			54.00000	56	27.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put			5,739.00000	5,753	27.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call			15.00000	16	27.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put			7,700.00000	7,712	27.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call			4,372.00000	4,361	24.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Put			7.00000	7	24.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Call			3,387.00000	3,376	21.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put			22.00000	22	21.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call			2,407.00000	2,396	17.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put			42.00000	42	17.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Call			1,498.00000	1,490	15.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put			133.00000	137	15.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call			279.00000	284	20.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put			1,914.00000	1,930	20.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Call			121.00000	124	24.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put			3,756.00000	3,771	24.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call			55.00000	57	27.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put			5,690.00000	5,704	27.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call			16.00000	16	27.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put			7,650.00000	7,663	27.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Call			4,029.00000	4,018	24.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Put			14.00000	14	24.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Call			3,043.00000	3,032	20.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Put			28.00000	29	20.41	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	9.70	Call			2,067.00000	2,056	16.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Put			52.00000	52	16.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Call			1,221.00000	1,217	15.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Put			206.00000	213	15.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Call			240.00000	244	21.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Put			2,225.00000	2,241	21.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Call			107.00000	110	25.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Put			4,092.00000	4,107	25.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Call			48.00000	50	27.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Put			6,033.00000	6,047	27.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Call			12.00000	12	27.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Put			7,997.00000	8,009	27.07	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.22000		249.17400		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			297.84600		297.83100		0.00	11,913,840.00	4	764.00
ALBI On 04/02/2010 Index Future			303.28400		303.27000		0.00	0.00	0	0.00
ALBI On 06/05/2010 Index Future			308.44200		308.45000		0.00	0.00	0	0.00
ALBI On 05/08/2010 Index Future			313.99100		314.01700		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			127.96600		127.95300		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			130.30200		130.29000		0.00	0.00	0	0.00
CRD1 On 06/05/2010 Index Future			132.81000		132.79900		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			299.51950		299.50500		0.00	0.00	0	691.00
GOVI On 04/02/2010 jGovi			304.98750		304.97500		0.00	0.00	0	0.00
GOVI On 06/05/2010 jGovi			310.85900		310.84800		0.00	0.00	0	0.00
GOVI On 05/08/2010 jGovi			315.90700		315.89100		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			362.25600		362.15400		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap			7.25091		7.25466		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.78400		8.78600		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.48800		8.52200		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.63200		8.63400		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.91000		8.92300		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.88100		8.89200		18.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J207 On 15/01/2020 jSwap			8.89500		8.90900		18.25	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			7.00300		7.02800		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.04800		7.06400		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.20800		7.22700		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.52000		7.55100		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.84900		7.86400		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.75700		7.78300		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.01000		8.03000		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.64500		8.64600		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.77800		8.77800		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.86400		8.87800		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.92600		8.94000		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			6.85200		6.85500		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			6.88100		6.88100		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.00600		7.00500		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			288.61600		288.59500		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			293.88500		293.86600		0.00	0.00	0	0.00
OTH1 On 06/05/2010 Index Future			299.54300		299.52400		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.26700		7.27100		0.82	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1.00000	1	0.78	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			620.00000	616	0.78	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.48000		7.49000		2.50	0.00	0	38.00
R155 On 05/11/2009 Bond Future	7.75	Call			619.00000	627	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			162.00000	152	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.31500		8.31600		7.00	0.00	0	7,895.00
R157 On 05/11/2009 Bond Future	7.50	Call			64.00000	60	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,426.00000	4,417	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.39900		8.40000		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			787.00000	782	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			4,096.00000	4,086	6.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 06/05/2010 Bond Future			8.46100	8.46200		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call		2,557.00000	2,553	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put		2,375.00000	2,367	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.49300	8.49400		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call		3,518.00000	3,516	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put		2,352.00000	2,345	6.32	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.88100	8.88100		14.00	0.00	0	11,683.00
R186 On 05/11/2009 Bond Future	9.00	Call		2,653.00000	2,624	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		1,515.00000	1,487	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call		1,471.00000	1,442	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put		2,743.00000	2,714	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.50	Call		5.00000	5	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put		14,552.00000	14,552	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call		25.00000	22	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put		11,743.00000	11,740	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.93000	8.93100		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call		1,469.00000	1,459	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put		8,224.00000	8,205	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.97100	8.97200		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call		5,078.00000	5,071	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put		4,816.00000	4,800	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			8.99700	8.99800		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call		6,874.00000	6,870	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put		4,571.00000	4,558	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.37100	8.37200		6.50	0.00	0	488.00
R201 On 05/11/2009 Bond Future	7.50	Call		35.00000	32	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		3,718.00000	3,711	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.44500	8.44600		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		339.00000	336	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		4,165.00000	4,158	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.50300	8.50400		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call		1,917.00000	1,915	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put		1,932.00000	1,926	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.53100	8.53200		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call		3,089.00000	3,087	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put		1,422.00000	1,417	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.81100	8.81200		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call		17.00000	15	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		7,543.00000	7,535	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.88600	8.88700		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		1,034.00000	1,027	10.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 04/02/2010 Bond Future	8.20	Put			4,777.00000	4,765	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.94500		8.94600		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			3,267.00000	3,262	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,987.00000	2,978	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.98200		8.98300		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			4,450.00000	4,447	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			3,116.00000	3,108	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.80700		8.80700		12.28	0.00	0	2,868.00
R204 On 05/11/2009 Bond Future	7.50	Call			18.00000	16	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			8,264.00000	8,262	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.87100		8.87100		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,161.00000	1,152	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			5,189.00000	5,180	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.92400		8.92500		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			3,656.00000	3,651	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			3,229.00000	3,218	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.95900		8.95900		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			4,652.00000	4,646	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			3,043.00000	3,036	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.42600		8.42700		5.75	0.00	0	1,140.00
R206 On 05/11/2009 Bond Future	7.50	Call			24.00000	22	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,235.00000	3,230	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.51400		8.51500		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			264.00000	261	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,596.00000	3,591	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.59200		8.59300		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,851.00000	1,849	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,376.00000	1,371	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.63700		8.63800		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,263.00000	2,262	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,237.00000	1,233	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.97600		8.97700		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			8.00000	7	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,622.00000	9,615	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.03900		9.04000		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,013.00000	1,006	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			5,896.00000	5,882	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.09600		9.09700		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			4,046.00000	4,041	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			3,156.00000	3,145	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.13600		9.13600		12.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 05/08/2010 Bond Future	9.50	Call			5,030.00000	5,024	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,970.00000	2,964	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.97500		8.97500		13.00	0.00	0	5,008.00
R208 On 05/11/2009 Bond Future	7.75	Call			12.00000	11	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			8,207.00000	8,206	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.03400		9.03500		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,236.00000	1,229	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			4,634.00000	4,621	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.08400		9.08500		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			3,828.00000	3,823	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,831.00000	2,821	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.11700		9.11800		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			5,178.00000	5,175	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,926.00000	2,918	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.41200		8.41200		18.25	389.57	5	3,023.00
R209 On 05/11/2009 Bond Future	9.00	Call			5,081.00000	5,067	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			298.00000	284	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call			56.00000	51	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			8,558.00000	8,553	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			2.00000	2	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			13,813.00000	13,813	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			13.00000	11	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			11,107.00000	11,106	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			10,221.00000	10,220	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			13.00000	12	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.43900		8.44000		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			717.00000	710	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			9,442.00000	9,426	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			11,917.00000	11,920	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			299.00000	294	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.45900		8.45900		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			4,461.00000	4,451	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			4,115.00000	4,105	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.46600		8.46700		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			6,376.00000	6,373	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			4,044.00000	4,032	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			295.76100		295.74700		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			301.16000		301.14800		0.00	0.00	0	0.00
TRT1 On 06/05/2010 Index Future			306.95800		306.94700		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.68120		6.79600		15.19	33,406.00	5	4,499.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.80	Call		183.00000	136	15.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		187.00000	255	15.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		241.00000	172	15.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		145.00000	191	15.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		381.00000	295	16.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		85.00000	113	16.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		419.00000	330	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		73.00000	99	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		343.00000	261	15.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		97.00000	130	15.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		419.00000	330	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		73.00000	99	16.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		459.00000	367	16.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		63.00000	86	16.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		308.00000	229	15.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		112.00000	148	15.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		343.00000	261	15.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		97.00000	130	15.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		274.00000	200	15.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		128.00000	168	15.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		274.00000	200	15.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		128.00000	168	15.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		211.00000	153	15.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		165.00000	222	15.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		163.00000	121	16.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		217.00000	289	16.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		163.00000	121	16.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		217.00000	289	16.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		183.00000	136	15.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		187.00000	255	15.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		145.00000	107	16.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		249.00000	326	16.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		459.00000	367	16.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		63.00000	86	16.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		501.00000	405	16.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		55.00000	74	16.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		241.00000	172	15.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		145.00000	191	15.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		543.00000	445	17.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		47.00000	64	17.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		543.00000	445	17.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		47.00000	64	17.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		586.00000	486	17.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		40.00000	55	17.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		145.00000	107	16.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.90	Put		249.00000	326	16.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		115.00000	85	16.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		319.00000	403	16.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		92.00000	67	17.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		396.00000	486	17.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		73.00000	53	17.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		477.00000	572	17.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		58.00000	42	18.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		562.00000	661	18.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		130.00000	95	16.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		284.00000	364	16.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		103.00000	75	17.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		357.00000	444	17.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		82.00000	60	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		436.00000	528	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		130.00000	95	16.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		284.00000	364	16.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		82.00000	60	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		436.00000	528	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		65.00000	47	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		519.00000	616	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		103.00000	75	17.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		357.00000	444	17.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,946.00000	5,831	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,446.00000	4,331	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,946.00000	2,831	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,449.00000	1,335	23.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		3.00000	4	23.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		8.00000	6	24.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,562.00000	1,675	24.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		1.00000	1	31.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,055.00000	3,170	31.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	37.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,554.00000	4,669	37.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	44.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,054.00000	6,169	44.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,196.00000	6,081	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,696.00000	4,581	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,196.00000	3,081	24.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	24.78	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	5.10	Call		1,698.00000	1,583	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		2.00000	2	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		12.00000	9	23.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,316.00000	1,428	23.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		1.00000	1	30.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,805.00000	2,920	30.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	36.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,304.00000	4,419	36.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	43.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,804.00000	5,919	43.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,246.00000	6,131	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,746.00000	4,631	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,246.00000	3,131	24.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	24.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,747.00000	1,633	25.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		1.00000	2	25.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		13.00000	10	22.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,267.00000	1,379	22.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		2.00000	1	29.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,756.00000	2,870	29.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	36.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,254.00000	4,369	36.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	43.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,754.00000	5,869	43.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		721.00000	616	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		25.00000	34	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		630.00000	528	17.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		34.00000	47	17.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		909.00000	799	19.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		13.00000	18	19.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		814.00000	706	18.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		18.00000	25	18.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		675.00000	571	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		29.00000	40	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		630.00000	528	17.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		34.00000	47	17.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		767.00000	660	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		21.00000	29	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		501.00000	405	16.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		55.00000	74	16.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		861.00000	752	18.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		15.00000	21	18.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,446.00000	3,331	24.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	24.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,446.00000	2,331	27.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		0.00000	0	27.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		1.00000	1	33.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,555.00000	3,669	33.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	42.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,554.00000	5,669	42.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	46.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,554.00000	7,669	46.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,346.00000	4,231	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,346.00000	3,231	24.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	24.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,346.00000	2,231	27.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		0.00000	0	27.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,350.00000	1,236	22.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		4.00000	5	22.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		7.00000	5	24.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,661.00000	1,774	24.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		1.00000	1	33.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,655.00000	3,769	33.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		0.00000	0	42.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,654.00000	5,769	42.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	46.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,654.00000	7,769	46.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,296.00000	4,181	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,296.00000	3,181	24.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	24.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,296.00000	2,181	28.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		0.00000	0	28.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,300.00000	1,186	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		4.00000	5	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		7.00000	5	25.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,711.00000	1,824	25.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		1.00000	0	33.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,705.00000	3,819	33.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		0.00000	0	43.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,704.00000	5,819	43.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	46.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,704.00000	7,819	46.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,246.00000	4,131	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		2,246.00000	2,131	28.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		0.00000	0	28.31	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	5.55	Call		1,251.00000	1,137	21.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		5.00000	6	21.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		6.00000	5	25.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		1,760.00000	1,874	25.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		1.00000	0	33.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		3,755.00000	3,869	33.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	47.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		7,754.00000	7,869	47.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		4,196.00000	4,081	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		2,196.00000	2,082	28.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		0.00000	0	28.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		1,201.00000	1,088	21.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		5.00000	7	21.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		6.00000	4	25.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		1,810.00000	1,923	25.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		1.00000	0	34.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		3,805.00000	3,919	34.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	47.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		7,804.00000	7,919	47.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		4,146.00000	4,031	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		3,146.00000	3,031	24.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	24.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		2,146.00000	2,032	28.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		0.00000	1	28.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		1,152.00000	1,039	20.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		6.00000	8	20.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		5.00000	4	26.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		1,859.00000	1,973	26.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		1.00000	0	34.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		3,855.00000	3,969	34.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		0.00000	0	43.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		5,854.00000	5,969	43.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	47.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		7,854.00000	7,969	47.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,396.00000	4,281	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,396.00000	3,281	24.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	24.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,396.00000	2,281	27.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		0.00000	0	27.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,399.00000	1,285	22.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		3.00000	4	22.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		8.00000	6	24.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,612.00000	1,725	24.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		1.00000	1	33.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,605.00000	3,719	33.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		0.00000	0	42.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,604.00000	5,719	42.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	46.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,604.00000	7,719	46.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		4,096.00000	3,981	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		3,096.00000	2,981	24.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	24.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		2,096.00000	1,982	28.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		0.00000	1	28.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		1,103.00000	990	20.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		7.00000	9	20.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		5.00000	4	26.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		1,909.00000	2,023	26.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		0.00000	0	34.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		3,904.00000	4,019	34.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	44.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		5,904.00000	6,019	44.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	47.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		7,904.00000	8,019	47.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		4,046.00000	3,931	23.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	23.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		3,046.00000	2,931	25.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	25.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		2,047.00000	1,932	28.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		1.00000	1	28.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		1,054.00000	942	19.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		8.00000	11	19.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		5.00000	4	26.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		1,959.00000	2,072	26.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		0.00000	0	34.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		3,954.00000	4,069	34.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	0	44.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		5,954.00000	6,069	44.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	47.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		7,954.00000	8,069	47.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		3,896.00000	3,781	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		2,896.00000	2,781	25.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	25.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		1,897.00000	1,782	27.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		1.00000	1	27.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	8.90	Call		4.00000	3	27.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		2,108.00000	2,222	27.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		0.00000	0	35.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		4,104.00000	4,219	35.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	44.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,104.00000	6,219	44.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	47.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		8,104.00000	8,219	47.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		3,996.00000	3,881	23.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	23.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		2,996.00000	2,881	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		1,997.00000	1,882	28.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		1.00000	1	28.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		1,005.00000	894	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		9.00000	13	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		4.00000	3	26.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		2,008.00000	2,122	26.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		0.00000	0	35.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,004.00000	4,119	35.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	44.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,004.00000	6,119	44.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	47.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,004.00000	8,119	47.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,946.00000	3,831	23.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	23.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,947.00000	1,832	27.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		1.00000	1	27.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		957.00000	846	19.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		11.00000	15	19.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		4.00000	3	27.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,058.00000	2,172	27.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		0.00000	0	35.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,054.00000	4,169	35.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	47.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,054.00000	8,169	47.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.73700	6.85040		16.26	0.00	0	4,018.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		298.00000	250	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		297.00000	363	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		322.00000	268	16.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		272.00000	331	16.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		465.00000	392	16.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		164.00000	205	16.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		497.00000	421	16.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		147.00000	184	16.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.60	Call			434.00000	363	16.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			183.00000	226	16.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call			434.00000	363	16.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			183.00000	226	16.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call			531.00000	452	16.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put			131.00000	165	16.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call			404.00000	336	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put			203.00000	249	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			375.00000	311	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			225.00000	274	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			375.00000	311	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			225.00000	274	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call			348.00000	287	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put			248.00000	300	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			322.00000	268	16.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			272.00000	331	16.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call			278.00000	233	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put			328.00000	396	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call			260.00000	218	17.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put			360.00000	431	17.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call			566.00000	485	16.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put			116.00000	148	16.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			640.00000	553	16.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			90.00000	116	16.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call			243.00000	203	17.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put			393.00000	466	17.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			213.00000	178	17.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			463.00000	541	17.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			719.00000	627	16.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			68.00000	90	16.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			759.00000	665	16.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			59.00000	78	16.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			679.00000	589	16.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			78.00000	102	16.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			603.00000	518	16.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			102.00000	131	16.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call			844.00000	746	16.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			43.00000	59	16.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			887.00000	788	16.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			37.00000	51	16.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			801.00000	705	16.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			51.00000	68	16.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			719.00000	627	16.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			68.00000	90	16.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			640.00000	553	16.23	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	6.30	Put			90.00000	116	16.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,450.00000	4,337	24.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	24.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,450.00000	3,337	28.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			0.00000	0	28.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,452.00000	2,339	26.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			2.00000	2	26.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,461.00000	1,349	18.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			10.00000	12	18.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			49.00000	41	23.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,599.00000	1,704	23.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			6.00000	5	27.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,556.00000	3,668	27.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			1.00000	1	31.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,551.00000	5,664	31.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			1.00000	1	35.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,550.00000	7,664	35.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,350.00000	4,237	24.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	24.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,350.00000	3,237	29.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			0.00000	0	29.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,353.00000	2,240	25.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			2.00000	3	25.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,363.00000	1,251	18.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			12.00000	14	18.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			45.00000	38	23.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			1,695.00000	1,801	23.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			5.00000	5	27.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			3,655.00000	3,768	27.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			1.00000	1	32.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			5,651.00000	5,764	32.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			1.00000	0	36.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,650.00000	7,763	36.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			4,300.00000	4,187	24.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	24.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			3,300.00000	3,187	29.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			0.00000	0	29.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			2,303.00000	2,190	24.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			3.00000	3	24.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			1,314.00000	1,202	17.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			13.00000	15	17.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			43.00000	36	23.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put			1,743.00000	1,849	23.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call			5.00000	4	27.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			3,705.00000	3,817	27.97	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	12.55	Call			1.00000	1	32.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put			5,701.00000	5,814	32.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call			1.00000	0	36.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put			7,700.00000	7,813	36.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call			4,250.00000	4,137	24.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put			0.00000	0	24.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call			3,251.00000	3,137	29.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			0.00000	0	29.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			2,253.00000	2,140	24.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			3.00000	3	24.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,265.00000	1,154	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			14.00000	17	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			41.00000	35	24.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			1,791.00000	1,898	24.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			5.00000	4	28.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			3,755.00000	3,867	28.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			1.00000	1	32.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			5,751.00000	5,864	32.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			1.00000	0	36.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			7,750.00000	7,863	36.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,265.00000	1,154	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			14.00000	17	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			4,150.00000	4,037	24.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	24.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			3,151.00000	3,037	30.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			0.00000	0	30.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			2,154.00000	2,041	23.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			3.00000	4	23.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			1,167.00000	1,057	16.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put			17.00000	20	16.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			38.00000	32	24.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			1,888.00000	1,995	24.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			5.00000	4	28.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put			3,854.00000	3,967	28.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call			1.00000	1	32.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put			5,851.00000	5,964	32.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			1.00000	0	36.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			7,850.00000	7,963	36.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			4,200.00000	4,087	24.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	24.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			3,201.00000	3,087	30.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			2,204.00000	2,090	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			3.00000	3	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			1,216.00000	1,105	16.92	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	5.65	Put		16.00000	18	16.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		40.00000	33	24.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		1,839.00000	1,946	24.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		5.00000	4	28.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		3,804.00000	3,917	28.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		1.00000	1	32.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,801.00000	5,914	32.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		1.00000	0	36.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,800.00000	7,913	36.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,400.00000	4,287	24.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	24.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,400.00000	3,287	28.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	0	28.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,403.00000	2,289	25.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		2.00000	2	25.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,412.00000	1,300	18.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		11.00000	13	18.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		47.00000	39	23.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,647.00000	1,752	23.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		6.00000	5	27.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,605.00000	3,718	27.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		1.00000	1	31.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,601.00000	5,714	31.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		1.00000	1	35.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,600.00000	7,714	35.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		4,100.00000	3,987	24.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	24.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		3,101.00000	2,988	30.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		0.00000	1	30.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		2,104.00000	1,991	23.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		4.00000	4	23.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		1,119.00000	1,009	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		18.00000	22	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		37.00000	31	24.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		1,936.00000	2,044	24.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		4.00000	4	28.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		3,904.00000	4,017	28.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		1.00000	1	32.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		5,901.00000	6,014	32.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		1.00000	0	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		7,900.00000	8,013	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		4,000.00000	3,887	24.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	24.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		3,001.00000	2,888	30.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		1.00000	1	30.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	4.85	Call			2,005.00000	1,892	22.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put			4.00000	5	22.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call			1,022.00000	918	16.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put			22.00000	31	16.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call			34.00000	27	24.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put			2,034.00000	2,140	24.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call			4.00000	3	28.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put			4,004.00000	4,116	28.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call			1.00000	1	32.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put			6,001.00000	6,114	32.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call			0.00000	0	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put			8,000.00000	8,113	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call			3,900.00000	3,787	25.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put			0.00000	0	25.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call			2,901.00000	2,788	29.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put			1.00000	1	29.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call			1,905.00000	1,793	22.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put			5.00000	6	22.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call			931.00000	830	16.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put			31.00000	43	16.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call			30.00000	24	25.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put			2,130.00000	2,237	25.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call			4.00000	3	28.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put			4,103.00000	4,216	28.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call			1.00000	1	33.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put			6,101.00000	6,214	33.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call			0.00000	0	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put			8,100.00000	8,213	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call			3,950.00000	3,837	25.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put			0.00000	0	25.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call			2,951.00000	2,838	29.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put			1.00000	1	29.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call			1,955.00000	1,842	22.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put			5.00000	5	22.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call			976.00000	874	16.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put			26.00000	37	16.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call			32.00000	26	24.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put			2,082.00000	2,189	24.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call			4.00000	3	28.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put			4,053.00000	4,166	28.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call			1.00000	1	32.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put			6,051.00000	6,164	32.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call			0.00000	0	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put			8,050.00000	8,163	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call			4,050.00000	3,937	24.65	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	2.80	Put		0.00000	0	24.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		3,051.00000	2,938	30.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		1.00000	1	30.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		2,054.00000	1,941	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		4.00000	4	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		1,070.00000	963	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		20.00000	26	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		35.00000	29	24.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		1,985.00000	2,092	24.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		4.00000	4	28.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		3,954.00000	4,067	28.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		1.00000	1	32.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		5,951.00000	6,064	32.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		0.00000	0	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		7,950.00000	8,063	36.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			6.78230	6.89820		16.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Call		380.00000	330	16.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Put		382.00000	448	16.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Call		426.00000	366	16.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put		328.00000	384	16.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call		531.00000	461	16.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put		233.00000	279	16.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call		560.00000	488	16.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put		212.00000	256	16.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call		503.00000	436	16.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put		255.00000	304	16.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call		591.00000	516	16.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put		192.00000	233	16.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call		476.00000	412	16.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put		278.00000	329	16.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call		4,398.00000	4,282	31.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put		0.00000	0	31.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call		3,398.00000	3,283	28.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put		0.00000	1	28.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call		2,403.00000	2,288	22.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put		5.00000	6	22.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call		1,421.00000	1,308	16.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put		23.00000	26	16.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call		95.00000	84	22.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put		1,697.00000	1,802	22.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call		15.00000	10	24.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put		3,617.00000	3,728	24.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call		4.00000	3	28.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put		5,606.00000	5,721	28.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call		2.00000	1	31.29	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 14/06/2010 Currency Future	14.50	Put			7,603.00000	7,719	31.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call			4,348.00000	4,232	31.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put			0.00000	0	31.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call			3,348.00000	3,233	27.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put			0.00000	1	27.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call			2,354.00000	2,239	22.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put			5.00000	6	22.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call			1,373.00000	1,260	16.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put			25.00000	28	16.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call			92.00000	81	23.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put			1,744.00000	1,849	23.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call			14.00000	10	24.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put			3,666.00000	3,777	24.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call			4.00000	3	28.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put			5,655.00000	5,771	28.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call			2.00000	1	31.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put			7,653.00000	7,769	31.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call			4,298.00000	4,182	31.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put			0.00000	0	31.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call			3,298.00000	3,183	27.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put			0.00000	1	27.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call			2,304.00000	2,189	22.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put			6.00000	7	22.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call			1,325.00000	1,213	16.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put			27.00000	30	16.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call			89.00000	79	23.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put			1,791.00000	1,896	23.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call			14.00000	9	24.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put			3,715.00000	3,827	24.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call			4.00000	3	28.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put			5,705.00000	5,821	28.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call			1.00000	1	31.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put			7,703.00000	7,819	31.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call			4,248.00000	4,132	31.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put			0.00000	0	31.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call			3,248.00000	3,133	27.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put			0.00000	1	27.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call			2,255.00000	2,140	21.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put			6.00000	7	21.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call			1,277.00000	1,165	16.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put			29.00000	33	16.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call			86.00000	76	23.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put			1,838.00000	1,944	23.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call			13.00000	9	24.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put			3,765.00000	3,876	24.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	12.65	Call			4.00000	3	28.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put			5,755.00000	5,871	28.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call			1.00000	1	31.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put			7,753.00000	7,869	31.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call			4,098.00000	3,982	31.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Put			0.00000	0	31.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Call			3,099.00000	2,984	26.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put			1.00000	2	26.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Call			2,106.00000	1,992	21.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put			8.00000	9	21.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call			1,134.00000	1,023	15.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Put			36.00000	41	15.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call			79.00000	70	23.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put			1,981.00000	2,088	23.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Call			11.00000	7	24.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put			3,913.00000	4,025	24.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Call			3.00000	3	28.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put			5,905.00000	6,021	28.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call			1.00000	1	31.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put			7,903.00000	8,019	31.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Call			3,998.00000	3,882	31.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Put			0.00000	0	31.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Call			3,000.00000	2,884	26.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Put			2.00000	2	26.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Call			2,008.00000	1,893	20.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Put			10.00000	11	20.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Call			1,040.00000	938	15.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Put			42.00000	56	15.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Call			74.00000	63	23.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Put			2,076.00000	2,180	23.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Call			10.00000	7	24.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Put			4,012.00000	4,125	24.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Call			3.00000	3	28.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Put			6,005.00000	6,120	28.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Call			1.00000	1	31.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Put			8,003.00000	8,119	31.72	0.00	0	0.00

Total for Derivatives:								158,030,633.77	17,376	1,014,739.00
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Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
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Grand Total:								158,030,633.77	17,376	1,014,739.00
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