



Daily MTM Report

Daily summary for 23/10/2009

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			7.35700	7.38200			0.00	0	0.00
R155 On 31/08/2011 Bond			7.58000	7.62000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.61000	8.65500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.20000	9.26500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.68000	8.72500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.14000	9.18500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.15000	9.19500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.74000	8.78500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.31000	9.35500			0.00	0	0.00
R208 On 31/03/2021 Bond			9.30000	9.35000			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			8.80000	8.87000			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/12/2009 Currency Future			7.53180	7.53210		18.97	87,052,544.40	11,558	344,701.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		579.00000	574	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		47.00000	42	19.02	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.15	Call		460.00000	454	19.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put		78.00000	72	19.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		323.00000	316	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		140.00000	134	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		240.00000	231	18.98	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		208.00000	199	18.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		219.00000	206	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		237.00000	225	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		164.00000	153	19.79	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		332.00000	321	19.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		123.00000	112	20.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		441.00000	431	20.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		424.00000	417	19.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		92.00000	85	19.00	0.00	0	5,100.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		264.00000	257	18.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		182.00000	176	18.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		149.00000	138	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		367.00000	356	20.06	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		292.00000	286	18.99	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		160.00000	154	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		388.00000	381	19.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		106.00000	100	19.00	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		57.00000	50	22.76	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		775.00000	768	22.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		264.00000	257	18.98	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		182.00000	176	18.98	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		219.00000	206	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		237.00000	225	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		181.00000	169	19.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		299.00000	287	19.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		149.00000	138	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		367.00000	356	20.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.80	Call			136.00000	124	20.33	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			403.00000	393	20.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			199.00000	187	19.24	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			267.00000	255	19.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			92.00000	83	21.41	0.00	0	2,560.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			560.00000	551	21.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			48.00000	41	23.30	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			865.00000	860	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			112.00000	101	20.87	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			480.00000	470	20.87	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			84.00000	75	21.68	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			602.00000	593	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			164.00000	153	19.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			332.00000	321	19.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			12.00000	10	27.90	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,680.00000	1,678	27.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			0.00000	0	36.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,668.00000	4,668	36.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	41.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,868.00000	5,868	41.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	45.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			7,068.00000	7,068	45.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			18.00000	15	26.28	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,386.00000	1,384	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			101.00000	92	21.14	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			519.00000	510	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			101.00000	92	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			519.00000	510	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			76.00000	68	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			644.00000	636	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			63.00000	55	22.49	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			731.00000	724	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			63.00000	55	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			731.00000	724	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	39.92	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,468.00000	5,468	39.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1.00000	1	31.51	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			3,019.00000	3,019	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	36.69	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,768.00000	4,768	36.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			3.00000	3	30.40	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,371.00000	2,371	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			84.00000	75	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			602.00000	593	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			22.00000	18	25.74	0.00	0	75.00

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	8.80	Put		1,290.00000	1,286	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		26.00000	22	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		1,193.00000	1,190	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		69.00000	61	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		687.00000	679	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		52.00000	46	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		820.00000	814	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		43.00000	38	23.57	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		911.00000	906	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		36.00000	31	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		1,004.00000	999	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		33.00000	28	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		1,051.00000	1,047	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		40.00000	34	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		958.00000	952	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		52.00000	46	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		820.00000	814	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		40.00000	34	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		958.00000	952	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		48.00000	41	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		865.00000	860	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		7.00000	6	29.53	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,975.00000	1,975	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		33.00000	28	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		1,051.00000	1,047	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		30.00000	26	24.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		1,098.00000	1,094	24.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		30.00000	26	24.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		1,098.00000	1,094	24.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		24.00000	20	25.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		1,241.00000	1,238	25.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		28.00000	24	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		1,146.00000	1,142	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		17.00000	14	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,435.00000	1,432	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		18.00000	15	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,386.00000	1,384	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		20.00000	17	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,338.00000	1,335	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		26.00000	22	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		1,193.00000	1,190	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		16.00000	13	26.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		1,484.00000	1,481	26.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		13.00000	10	27.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		1,630.00000	1,629	27.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.30	Call			10.00000	8	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,778.00000	1,777	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			9.00000	7	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,877.00000	1,875	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			8.00000	7	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,926.00000	1,925	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			10.00000	8	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,778.00000	1,777	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			7.00000	6	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			2,025.00000	2,024	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			8.00000	7	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,926.00000	1,925	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			4.00000	4	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,272.00000	2,272	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			2.00000	2	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,620.00000	2,620	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			3.00000	2	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,471.00000	2,470	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			4.00000	3	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,321.00000	2,321	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			4.00000	3	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,321.00000	2,321	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			2.00000	2	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,520.00000	2,520	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1.00000	1	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,819.00000	2,819	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1.00000	1	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,919.00000	2,919	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1.00000	1	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,969.00000	2,969	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1.00000	1	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			3,069.00000	3,069	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1.00000	0	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,268.00000	3,269	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			0.00000	0	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,518.00000	3,518	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			0.00000	0	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,468.00000	3,468	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			0.00000	0	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,368.00000	3,369	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1.00000	1	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,769.00000	2,769	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1.00000	1	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,869.00000	2,869	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1.00000	1	31.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.65	Put		3,119.00000	3,119	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		1.00000	0	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		3,218.00000	3,219	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		1.00000	0	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		3,268.00000	3,269	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		2.00000	1	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,670.00000	2,670	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		2.00000	2	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,570.00000	2,570	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		1.00000	1	31.51	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		3,019.00000	3,019	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		1.00000	1	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		3,169.00000	3,169	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		2.00000	2	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,570.00000	2,570	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		0.00000	0	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,618.00000	3,618	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		0.00000	0	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,568.00000	3,568	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		0.00000	0	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,768.00000	3,768	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		0.00000	0	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,668.00000	3,668	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		0.00000	0	36.69	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,768.00000	4,768	36.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		0.00000	0	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		4,068.00000	4,068	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		0.00000	0	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,968.00000	3,968	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		0.00000	0	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,468.00000	4,468	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		0.00000	0	37.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,868.00000	4,868	37.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		0.00000	0	38.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		5,268.00000	5,268	38.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		0.00000	0	40.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,668.00000	5,668	40.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	0	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,368.00000	4,368	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		0.00000	0	38.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		5,168.00000	5,168	38.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		0.00000	0	40.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,568.00000	5,568	40.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		14.00000	11	27.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,581.00000	1,579	27.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.70	Call			5.00000	4	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,173.00000	2,173	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,568.00000	4,568	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			0.00000	0	41.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,768.00000	5,768	41.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			6.00000	5	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,074.00000	2,074	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			2.00000	1	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,670.00000	2,670	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			0.00000	0	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,868.00000	3,868	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	38.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			5,068.00000	5,068	38.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			22.00000	18	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,290.00000	1,286	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,268.00000	4,268	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	42.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			6,068.00000	6,068	42.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	37.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,968.00000	4,968	37.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	40.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,568.00000	5,568	40.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	42.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,168.00000	6,168	42.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	0	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,168.00000	4,168	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	39.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,368.00000	5,368	39.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	42.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,968.00000	5,968	42.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	38.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,268.00000	5,268	38.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			9.00000	8	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,827.00000	1,826	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			3.00000	3	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,421.00000	2,421	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	0	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			4,218.00000	4,218	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	36.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,818.00000	4,818	36.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	39.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,418.00000	5,418	39.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	42.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.55	Put			6,018.00000	6,018	42.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,268.00000	4,268	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			11.00000	9	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,729.00000	1,727	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			0.00000	0	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,518.00000	3,518	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,118.00000	4,118	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			0.00000	0	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			4,718.00000	4,718	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,318.00000	5,318	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			14.00000	11	27.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,581.00000	1,579	27.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,568.00000	4,568	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			4.00000	4	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			2,222.00000	2,222	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			0.00000	0	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			3,418.00000	3,419	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,018.00000	4,018	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			0.00000	0	35.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			4,618.00000	4,618	35.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			0.00000	0	41.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			5,718.00000	5,718	41.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			0.00000	0	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,768.00000	3,768	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			20.00000	17	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,338.00000	1,335	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			0.00000	0	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,718.00000	3,718	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,318.00000	4,318	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			12.00000	10	27.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,680.00000	1,678	27.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			0.00000	0	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,818.00000	3,818	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			0.00000	0	35.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			4,418.00000	4,418	35.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			0.00000	0	37.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			5,018.00000	5,018	37.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			0.00000	0	42.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			6,218.00000	6,218	42.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,368.00000	4,368	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	43.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			6,368.00000	6,368	43.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	43.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			6,268.00000	6,268	43.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,318.00000	4,318	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	37.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,918.00000	4,918	37.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	42.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			6,118.00000	6,118	42.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	43.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,468.00000	6,468	43.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,118.00000	4,118	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,318.00000	5,318	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	43.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,518.00000	6,518	43.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	41.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,918.00000	5,918	41.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	41.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,818.00000	5,818	41.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			28.00000	24	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,146.00000	1,142	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	38.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,118.00000	5,118	38.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	40.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,518.00000	5,518	40.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			424.00000	417	19.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			92.00000	85	19.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			17.00000	14	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,435.00000	1,432	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			0.00000	0	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,318.00000	3,319	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,018.00000	4,018	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	41.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,818.00000	5,818	41.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			355.00000	348	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			122.00000	116	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			665.00000	660	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			33.00000	28	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			164.00000	153	19.79	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	7.70	Put			332.00000	321	19.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			709.00000	704	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			27.00000	22	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			2.00000	2	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,620.00000	2,620	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			622.00000	616	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			40.00000	34	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			2.00000	1	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,719.00000	2,720	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	36.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,818.00000	4,818	36.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			622.00000	616	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			40.00000	34	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			754.00000	750	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			22.00000	18	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,982.00000	3,982	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,482.00000	2,482	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			0.00000	0	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			989.00000	987	19.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			7.00000	5	19.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			8,018.00000	8,018	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,232.00000	4,232	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,732.00000	2,732	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,235.00000	1,234	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			3.00000	2	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			136.00000	124	20.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			403.00000	393	20.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,768.00000	7,768	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	38.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,118.00000	5,118	38.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,532.00000	2,532	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			0.00000	0	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,533.00000	1,533	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			1.00000	1	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,733.00000	1,732	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			1.00000	1	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	46.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,618.00000	7,618	46.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			2,782.00000	2,782	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	30.70	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	5.75	Call			1,783.00000	1,782	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			1.00000	1	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			800.00000	796	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			18.00000	14	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	46.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,718.00000	7,718	46.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,682.00000	2,682	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,683.00000	1,683	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			1.00000	1	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	46.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,818.00000	7,818	46.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,632.00000	2,632	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,633.00000	1,633	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			1.00000	1	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	47.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,868.00000	7,868	47.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			2,882.00000	2,882	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			1,883.00000	1,882	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			1.00000	0	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			894.00000	890	19.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			11.00000	9	19.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			2,932.00000	2,932	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			1,933.00000	1,932	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			0.00000	0	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			941.00000	938	19.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			9.00000	7	19.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	46.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,568.00000	7,568	46.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,082.00000	3,082	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,082.00000	2,082	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			0.00000	0	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,086.00000	1,086	19.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			4.00000	4	19.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			3.00000	3	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,421.00000	2,421	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	45.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,418.00000	7,418	45.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,182.00000	3,182	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,182.00000	2,182	28.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.35	Put			0.00000	0	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,185.00000	1,185	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			3.00000	3	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	45.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,318.00000	7,318	45.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,232.00000	3,232	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,232.00000	2,232	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			0.00000	0	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	45.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,268.00000	7,268	45.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,282.00000	3,282	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,282.00000	2,282	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			0.00000	0	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,285.00000	1,284	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			2.00000	2	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	45.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,218.00000	7,218	45.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,132.00000	3,132	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,132.00000	2,132	28.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			0.00000	0	28.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,136.00000	1,135	20.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			4.00000	3	20.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	45.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,368.00000	7,368	45.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,482.00000	3,482	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,484.00000	1,483	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			1.00000	1	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			539.00000	532	19.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			56.00000	50	19.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	44.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			7,018.00000	7,018	44.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,582.00000	3,582	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,582.00000	2,582	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,583.00000	1,583	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			1.00000	1	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			0.00000	0	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,918.00000	3,918	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	44.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,918.00000	6,918	44.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	43.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,418.00000	6,418	43.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,418.00000	8,418	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,518.00000	4,518	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,518.00000	8,518	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,382.00000	3,382	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,382.00000	2,382	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,384.00000	1,383	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			2.00000	2	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	43.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,618.00000	6,618	43.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,618.00000	8,618	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	44.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,718.00000	6,718	44.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,718.00000	8,718	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,332.00000	3,332	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,332.00000	2,332	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,334.00000	1,334	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			2.00000	2	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	44.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,668.00000	6,668	44.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,668.00000	8,668	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	44.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,868.00000	6,868	44.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,868.00000	8,868	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,918.00000	8,918	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,032.00000	3,032	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,032.00000	2,032	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			0.00000	0	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,038.00000	1,036	19.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			6.00000	4	19.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	44.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.50	Put			6,968.00000	6,968	44.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			8,968.00000	8,968	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			0.00000	0	44.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,768.00000	6,768	44.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,768.00000	8,768	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			3,532.00000	3,532	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,468.00000	8,468	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			3,682.00000	3,682	27.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	27.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	0	43.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			6,318.00000	6,318	43.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	0	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			8,318.00000	8,318	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call			3,432.00000	3,432	28.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put			0.00000	0	28.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call			2,432.00000	2,432	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put			0.00000	0	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call			1,434.00000	1,433	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put			2.00000	1	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call			499.00000	492	19.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put			67.00000	61	19.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call			0.00000	0	43.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put			6,568.00000	6,568	43.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put			8,568.00000	8,568	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call			3,632.00000	3,632	27.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put			0.00000	0	27.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call			0.00000	0	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put			8,368.00000	8,368	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call			0.00000	0	44.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put			6,818.00000	6,818	44.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call			0.00000	0	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put			8,818.00000	8,818	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call			3,732.00000	3,732	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put			0.00000	0	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,732.00000	2,732	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,733.00000	1,732	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			1.00000	1	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			754.00000	750	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			22.00000	18	19.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	0	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,268.00000	8,268	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,782.00000	3,782	26.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	26.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,218.00000	8,218	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			3,882.00000	3,882	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			5.00000	5	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			2,123.00000	2,123	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			8,118.00000	8,118	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			3,932.00000	3,932	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			6.00000	5	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,074.00000	2,074	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			8,068.00000	8,068	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,832.00000	3,832	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,832.00000	2,832	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,833.00000	1,832	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			1.00000	0	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			846.00000	843	19.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			14.00000	11	19.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			5.00000	4	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,173.00000	2,173	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,168.00000	8,168	47.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,982.00000	3,982	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			2,982.00000	2,982	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			1,982.00000	1,982	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			0.00000	0	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			989.00000	987	19.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			7.00000	5	19.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			4,032.00000	4,032	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	47.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			7,968.00000	7,968	47.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			4,082.00000	4,082	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,082.00000	3,082	30.83	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	4.45	Put		0.00000	0	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,082.00000	2,082	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		0.00000	0	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,086.00000	1,086	19.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		4.00000	4	19.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	47.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		7,918.00000	7,918	47.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Call		4,132.00000	4,132	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Put		0.00000	0	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Call		4,182.00000	4,182	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Put		0.00000	0	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.66170	7.66200		18.96	4,351,845.60	568	30,995.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		810.00000	806	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		98.00000	95	18.53	0.00	0	500.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		698.00000	694	18.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		136.00000	133	18.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		446.00000	444	18.87	0.00	0	114.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		284.00000	282	18.87	0.00	0	200.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		394.00000	392	18.93	0.00	0	27.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		332.00000	330	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		374.00000	368	18.96	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		362.00000	356	18.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call		198.00000	193	21.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put		786.00000	781	21.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		188.00000	183	21.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		826.00000	822	21.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		771.00000	768	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		109.00000	106	18.56	0.00	0	4,005.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		420.00000	417	18.90	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		308.00000	306	18.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		889.00000	886	18.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		77.00000	74	18.46	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		420.00000	417	18.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		308.00000	306	18.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		243.00000	238	20.56	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		631.00000	627	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		474.00000	471	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		262.00000	259	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		628.00000	625	18.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		166.00000	163	18.68	0.00	0	110.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		335.00000	330	19.36	0.00	0	10.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		423.00000	418	19.36	0.00	0	100.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		127.00000	124	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		1,165.00000	1,162	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		354.00000	348	19.16	0.00	0	350.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.70	Put			392.00000	387	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call			318.00000	312	19.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put			456.00000	451	19.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			285.00000	280	19.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			523.00000	518	19.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			301.00000	296	19.76	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			489.00000	484	19.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			219.00000	214	20.96	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			707.00000	703	20.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			354.00000	348	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			392.00000	387	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			21.00000	20	30.90	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,409.00000	3,408	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			6.00000	6	32.03	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,644.00000	4,644	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			154.00000	150	22.36	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			992.00000	988	22.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			86.00000	83	24.97	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,574.00000	1,572	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			49.00000	48	27.53	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,237.00000	2,236	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call			179.00000	174	21.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put			867.00000	863	21.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			58.00000	57	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,046.00000	2,045	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			231.00000	226	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			669.00000	664	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			256.00000	251	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			594.00000	590	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			208.00000	203	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			746.00000	742	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			162.00000	158	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			950.00000	946	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			170.00000	166	21.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			908.00000	904	21.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			147.00000	143	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			1,035.00000	1,031	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			133.00000	130	22.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			1,121.00000	1,118	22.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			140.00000	136	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			1,078.00000	1,074	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			122.00000	118	23.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,210.00000	1,207	23.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			106.00000	103	23.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,344.00000	1,342	23.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.05	Call			93.00000	91	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,481.00000	1,479	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			102.00000	99	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,390.00000	1,387	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			111.00000	108	23.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,299.00000	1,296	23.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			76.00000	74	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,714.00000	1,712	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			71.00000	68	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,809.00000	1,807	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			63.00000	61	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,951.00000	1,950	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			68.00000	66	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,856.00000	1,854	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			58.00000	57	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,046.00000	2,045	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			16.00000	15	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,854.00000	3,854	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			61.00000	59	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,999.00000	1,997	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			47.00000	46	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,285.00000	2,284	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			42.00000	41	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,430.00000	2,429	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			35.00000	34	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,673.00000	2,672	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			40.00000	39	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,478.00000	2,478	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			45.00000	44	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,333.00000	2,333	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			45.00000	44	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,333.00000	2,333	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			39.00000	38	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,527.00000	2,526	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			39.00000	38	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,527.00000	2,526	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			30.00000	29	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,868.00000	2,867	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			29.00000	28	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,917.00000	2,916	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			31.00000	30	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,819.00000	2,818	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			28.00000	27	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,966.00000	2,965	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			25.00000	24	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
\$ / R On 15/03/2010 Currency Future	10.75	Put		3,113.00000	3,113	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		21.00000	21	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		3,359.00000	3,359	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		18.00000	18	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,606.00000	3,606	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		19.00000	18	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,557.00000	3,556	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		20.00000	19	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,458.00000	3,458	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		20.00000	19	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,508.00000	3,507	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		24.00000	23	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		3,212.00000	3,211	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		24.00000	23	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,162.00000	3,162	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		22.00000	21	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		3,310.00000	3,310	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		21.00000	20	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,409.00000	3,408	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		23.00000	22	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,261.00000	3,260	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		26.00000	25	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		3,064.00000	3,063	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		28.00000	27	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,966.00000	2,965	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		24.00000	23	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,162.00000	3,162	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		18.00000	17	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,656.00000	3,655	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		16.00000	16	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,794.00000	3,794	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		17.00000	17	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,705.00000	3,705	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		17.00000	17	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,705.00000	3,705	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		17.00000	16	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,755.00000	3,754	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		14.00000	14	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		4,002.00000	4,002	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		16.00000	16	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,804.00000	3,804	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		12.00000	12	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		4,100.00000	4,101	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		16.00000	15	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,904.00000	3,903	32.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.60	Call		15.00000	14	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,953.00000	3,953	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		54.00000	52	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		2,142.00000	2,141	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		42.00000	41	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,430.00000	2,429	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		36.00000	35	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,624.00000	2,623	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		33.00000	32	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,721.00000	2,721	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		4.00000	4	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,892.00000	4,892	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		65.00000	64	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,903.00000	1,902	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		15.00000	14	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,953.00000	3,953	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		1.00000	1	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		6,039.00000	6,039	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		73.00000	71	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,761.00000	1,759	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		24.00000	23	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		3,212.00000	3,211	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		1.00000	1	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,889.00000	5,889	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		79.00000	77	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,667.00000	1,665	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		1.00000	1	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,789.00000	5,789	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		82.00000	80	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,620.00000	1,618	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		20.00000	19	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,458.00000	3,458	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		1.00000	1	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,739.00000	5,739	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		90.00000	87	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,528.00000	1,525	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		1.00000	1	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,639.00000	5,640	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		11.00000	11	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		4,199.00000	4,199	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		1.00000	1	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		6,289.00000	6,289	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		56.00000	55	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		2,094.00000	2,093	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		13.00000	13	32.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.70	Put			4,051.00000	4,051	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			12.00000	12	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,150.00000	4,150	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			1.00000	1	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			6,239.00000	6,239	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			11.00000	11	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,199.00000	4,199	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			10.00000	10	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			4,298.00000	4,298	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			8.00000	8	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,396.00000	4,397	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			1.00000	1	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,489.00000	6,489	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			51.00000	50	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,189.00000	2,188	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			18.00000	17	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,656.00000	3,655	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			12.00000	12	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,150.00000	4,150	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			10.00000	10	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			4,248.00000	4,248	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			1.00000	1	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			6,339.00000	6,339	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			1.00000	1	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			6,139.00000	6,139	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			76.00000	74	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,714.00000	1,712	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			1.00000	1	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,839.00000	5,839	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			116.00000	113	23.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			1,254.00000	1,251	23.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			2.00000	2	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			5,540.00000	5,540	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			102.00000	99	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,390.00000	1,387	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			27.00000	26	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			3,015.00000	3,014	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			20.00000	19	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,508.00000	3,507	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			1.00000	1	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,689.00000	5,690	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			23.00000	22	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			3,261.00000	3,260	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			17.00000	16	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,755.00000	3,754	31.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.60	Call			1.00000	1	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,939.00000	5,939	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			29.00000	28	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,917.00000	2,916	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			27.00000	26	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			3,015.00000	3,014	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			2.00000	1	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,590.00000	5,590	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			97.00000	95	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,435.00000	1,433	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			1.00000	1	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,989.00000	5,989	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			2.00000	2	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,490.00000	5,490	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			32.00000	31	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,770.00000	2,769	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			2.00000	2	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,340.00000	5,340	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			33.00000	32	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,721.00000	2,721	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			2.00000	2	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,290.00000	5,291	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			3.00000	3	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			5,191.00000	5,191	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			37.00000	36	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,575.00000	2,575	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			35.00000	34	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,673.00000	2,672	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			3.00000	3	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,241.00000	5,241	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			44.00000	43	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,382.00000	2,381	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			5.00000	4	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,843.00000	4,843	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			51.00000	50	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,189.00000	2,188	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			5.00000	5	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,743.00000	4,743	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			270.00000	265	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			558.00000	554	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			6.00000	6	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,694.00000	4,694	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			40.00000	39	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,478.00000	2,478	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			37.00000	36	28.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,575.00000	2,575	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		3.00000	3	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		5,041.00000	5,042	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		49.00000	48	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,237.00000	2,236	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		5.00000	5	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,793.00000	4,793	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		56.00000	55	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		2,094.00000	2,093	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		68.00000	66	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,856.00000	1,854	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		6.00000	6	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,694.00000	4,694	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		73.00000	71	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,761.00000	1,759	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		6.00000	6	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,594.00000	4,595	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,012.00000	4,012	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,514.00000	2,514	25.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		2.00000	2	25.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,057.00000	1,055	18.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		45.00000	43	18.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		4.00000	4	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,992.00000	4,992	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,988.00000	7,989	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,262.00000	4,262	33.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	33.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		2,763.00000	2,763	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		1.00000	1	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,288.00000	1,287	19.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		26.00000	26	19.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,738.00000	7,739	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		563.00000	560	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		201.00000	198	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		90.00000	87	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,528.00000	1,525	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		82.00000	80	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,620.00000	1,618	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		61.00000	59	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,999.00000	1,997	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		9.00000	9	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		4,347.00000	4,347	32.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.10	Call			2,564.00000	2,563	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			2.00000	2	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			1,576.00000	1,575	20.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			14.00000	14	20.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			8.00000	8	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			4,446.00000	4,446	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			2.00000	2	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			5,440.00000	5,440	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			2,713.00000	2,713	26.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			1.00000	1	26.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			1,722.00000	1,721	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			10.00000	10	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			1,771.00000	1,770	21.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			9.00000	9	21.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			849.00000	845	18.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			87.00000	84	18.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			2,813.00000	2,813	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			1.00000	1	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			1,820.00000	1,820	21.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			8.00000	8	21.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,614.00000	2,613	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			2.00000	2	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,625.00000	1,624	20.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			13.00000	12	20.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			734.00000	731	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			122.00000	119	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			2,913.00000	2,913	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			1.00000	1	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			1,918.00000	1,918	22.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			6.00000	6	22.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			972.00000	968	18.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			60.00000	57	18.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,963.00000	2,962	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,968.00000	1,967	22.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			6.00000	6	22.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,014.00000	1,011	18.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			52.00000	49	18.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			7.00000	7	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,545.00000	4,545	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,113.00000	3,112	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,116.00000	2,116	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			4.00000	4	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,148.00000	1,147	18.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.55	Put			36.00000	35	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			2.00000	2	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,390.00000	5,390	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,163.00000	3,162	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	0	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,166.00000	2,165	23.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			4.00000	4	23.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,194.00000	1,193	18.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			32.00000	32	18.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,262.00000	3,262	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			0.00000	0	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,265.00000	2,265	23.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			3.00000	3	23.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			502.00000	500	18.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			240.00000	238	18.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,212.00000	3,212	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			0.00000	0	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,215.00000	2,215	23.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			3.00000	3	23.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,241.00000	1,240	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			29.00000	29	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			474.00000	471	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			262.00000	259	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,063.00000	3,062	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			1.00000	1	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,067.00000	2,066	22.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			5.00000	4	22.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,101.00000	1,100	18.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			39.00000	39	18.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,312.00000	3,312	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			0.00000	0	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,315.00000	2,314	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			3.00000	3	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,336.00000	1,335	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			24.00000	23	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			532.00000	529	18.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			220.00000	218	18.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			3,462.00000	3,462	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			0.00000	0	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			2,464.00000	2,464	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			2.00000	2	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,479.00000	1,479	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			17.00000	17	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,562.00000	3,562	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			0.00000	0	31.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.60	Call			4.00000	4	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,942.00000	4,942	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			1.00000	1	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,439.00000	6,439	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,438.00000	8,438	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			1.00000	1	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,539.00000	6,539	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,538.00000	8,538	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,362.00000	3,362	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			0.00000	0	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,365.00000	2,364	24.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			3.00000	3	24.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,383.00000	1,383	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			21.00000	21	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			1.00000	1	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,639.00000	6,639	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,638.00000	8,638	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			1.00000	0	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,739.00000	6,739	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,738.00000	8,738	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			1.00000	1	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,689.00000	6,689	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,688.00000	8,688	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			0.00000	0	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,888.00000	6,889	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,888.00000	8,888	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			0.00000	0	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,938.00000	6,939	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,938.00000	8,938	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,013.00000	3,012	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,017.00000	2,017	22.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			5.00000	5	22.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			0.00000	0	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,988.00000	6,989	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,988.00000	8,988	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			1.00000	0	32.20	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 15/03/2010 Currency Future	14.45	Put		6,789.00000	6,789	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call		0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put		8,788.00000	8,788	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call		3,512.00000	3,512	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put		0.00000	0	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call		1,528.00000	1,527	20.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put		16.00000	15	20.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call		663.00000	659	18.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put		151.00000	147	18.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call		7.00000	7	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,495.00000	4,496	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		8,488.00000	8,488	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		3,612.00000	3,612	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		0.00000	0	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		1.00000	1	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		6,389.00000	6,389	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		8,388.00000	8,388	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		3,662.00000	3,662	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		0.00000	0	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		2,663.00000	2,663	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		1.00000	1	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		1,673.00000	1,673	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		11.00000	11	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call		0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		8,338.00000	8,338	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call		3,412.00000	3,412	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put		0.00000	0	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,414.00000	2,414	24.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		2.00000	2	24.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,431.00000	1,430	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		19.00000	19	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		595.00000	592	18.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		183.00000	180	18.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		1.00000	1	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,589.00000	6,589	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,588.00000	8,588	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		0.00000	0	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,838.00000	6,839	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,838.00000	8,838	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call		3,762.00000	3,762	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put		0.00000	0	32.25	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	15.90	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put			8,238.00000	8,238	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call			3,812.00000	3,812	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put			0.00000	0	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call			1.00000	1	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put			6,189.00000	6,189	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put			8,188.00000	8,189	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Call			3,862.00000	3,862	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put			0.00000	0	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call			2,863.00000	2,863	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put			1.00000	1	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call			1,869.00000	1,869	21.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put			7.00000	7	21.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call			930.00000	927	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put			68.00000	65	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put			8,138.00000	8,139	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call			3,962.00000	3,962	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put			0.00000	0	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,963.00000	2,962	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,968.00000	1,967	22.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			6.00000	6	22.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,014.00000	1,011	18.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			52.00000	49	18.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put			8,038.00000	8,039	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call			4,112.00000	4,112	33.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put			0.00000	0	33.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,113.00000	3,112	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,116.00000	2,116	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			4.00000	4	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,148.00000	1,147	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			36.00000	35	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call			0.00000	0	34.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put			7,888.00000	7,889	34.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call			4,062.00000	4,062	33.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put			0.00000	0	33.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call			0.00000	0	34.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put			7,938.00000	7,939	34.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Call			4,162.00000	4,162	33.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Put			0.00000	0	33.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Call			0.00000	0	33.93	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 15/03/2010 Currency Future	15.50	Put		7,838.00000	7,839	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Call		4,212.00000	4,212	33.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Put		0.00000	0	33.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,212.00000	3,212	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		0.00000	0	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,215.00000	2,215	23.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		3.00000	3	23.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,241.00000	1,240	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		29.00000	29	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Call		0.00000	0	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Put		7,788.00000	7,789	33.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.79120	7.79200		19.05	249,318.40	32	17,240.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		975.00000	969	17.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		133.00000	127	17.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		868.00000	861	18.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		176.00000	170	18.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		567.00000	563	18.79	0.00	0	390.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		375.00000	372	18.79	0.00	0	130.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		497.00000	492	18.99	0.00	0	233.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		455.00000	451	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		477.00000	470	19.05	0.00	0	200.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		485.00000	478	19.05	0.00	0	300.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		278.00000	271	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		986.00000	980	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		241.00000	234	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		1,149.00000	1,143	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		518.00000	515	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		426.00000	423	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		518.00000	515	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		426.00000	423	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		542.00000	539	18.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		400.00000	397	18.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		800.00000	794	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		208.00000	203	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		407.00000	399	19.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		615.00000	608	19.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		834.00000	827	18.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		192.00000	186	18.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		184.00000	179	23.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,492.00000	1,488	23.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		477.00000	470	19.05	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		485.00000	478	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		423.00000	416	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		581.00000	574	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		391.00000	384	19.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.05	Put			649.00000	642	19.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			459.00000	451	19.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			517.00000	510	19.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			335.00000	328	20.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			793.00000	787	20.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			322.00000	315	20.71	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			830.00000	824	20.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			423.00000	416	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			581.00000	574	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			39.00000	38	31.40	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,397.00000	4,396	31.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			23.00000	22	33.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,631.00000	5,631	33.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			2.00000	2	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,710.00000	9,711	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			441.00000	433	19.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			549.00000	542	19.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			153.00000	149	24.35	0.00	0	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,761.00000	1,757	24.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			108.00000	105	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,316.00000	2,314	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			299.00000	292	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			907.00000	901	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			362.00000	354	20.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			720.00000	713	20.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			348.00000	341	20.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			756.00000	750	20.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			310.00000	303	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			868.00000	862	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			258.00000	252	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			1,066.00000	1,061	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			288.00000	281	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			946.00000	940	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			268.00000	261	21.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			1,026.00000	1,020	21.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			249.00000	243	21.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			1,107.00000	1,102	21.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			173.00000	168	23.69	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,581.00000	1,577	23.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			224.00000	219	22.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,232.00000	1,227	22.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			232.00000	226	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,190.00000	1,185	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			217.00000	211	22.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,275.00000	1,270	22.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.00	Call			196.00000	191	23.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,404.00000	1,400	23.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			210.00000	204	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,318.00000	1,313	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			190.00000	185	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,448.00000	1,444	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			178.00000	173	23.52	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,536.00000	1,532	23.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			203.00000	197	22.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,361.00000	1,356	22.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			144.00000	140	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,852.00000	1,849	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			133.00000	129	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,991.00000	1,988	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			140.00000	136	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,898.00000	1,895	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			125.00000	122	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			2,083.00000	2,081	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			137.00000	133	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,945.00000	1,941	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			44.00000	43	30.96	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			4,152.00000	4,151	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			129.00000	125	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			2,037.00000	2,034	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			99.00000	97	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,457.00000	2,455	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			86.00000	84	27.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,694.00000	2,693	27.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			96.00000	94	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,504.00000	2,503	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			105.00000	102	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,363.00000	2,361	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			153.00000	149	24.35	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,761.00000	1,757	24.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			122.00000	119	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,130.00000	2,128	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			115.00000	112	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,223.00000	2,221	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			102.00000	99	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,410.00000	2,408	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			91.00000	89	26.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,599.00000	2,598	26.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			35.00000	34	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,643.00000	4,642	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			118.00000	115	25.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,176.00000	2,174	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			111.00000	109	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,269.00000	2,267	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			94.00000	91	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,552.00000	2,550	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			89.00000	86	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,647.00000	2,645	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			34.00000	33	31.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,692.00000	4,692	31.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			115.00000	112	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,223.00000	2,221	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			91.00000	89	26.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,599.00000	2,598	26.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			82.00000	80	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,790.00000	2,789	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			32.00000	31	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,840.00000	4,839	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			105.00000	102	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,363.00000	2,361	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			89.00000	86	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,647.00000	2,645	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			84.00000	82	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,742.00000	2,741	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			80.00000	78	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,838.00000	2,837	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			76.00000	74	27.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,934.00000	2,933	27.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			30.00000	29	32.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,988.00000	4,988	32.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			118.00000	115	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,176.00000	2,174	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			32.00000	31	32.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,790.00000	4,790	32.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			149.00000	144	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,807.00000	1,803	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			111.00000	109	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,269.00000	2,267	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			122.00000	119	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,130.00000	2,128	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			38.00000	37	31.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,446.00000	4,446	31.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			158.00000	153	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,716.00000	1,712	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			149.00000	144	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,807.00000	1,803	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
\$ / R On 14/06/2010 Currency Future	12.25	Call		37.00000	36	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,495.00000	4,495	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		163.00000	158	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,671.00000	1,667	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,043.00000	4,042	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	0	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		2,548.00000	2,547	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		6.00000	6	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,131.00000	1,126	17.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		89.00000	85	17.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		58.00000	56	29.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,516.00000	3,515	29.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		15.00000	14	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,473.00000	6,473	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		7.00000	6	34.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,965.00000	7,965	34.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,292.00000	4,291	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		2,796.00000	2,795	23.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		4.00000	4	23.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,347.00000	1,344	18.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		55.00000	53	18.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		64.00000	62	28.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		3,272.00000	3,271	28.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		33.00000	32	32.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,741.00000	4,741	32.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		17.00000	17	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		6,225.00000	6,226	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		8.00000	7	34.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,716.00000	7,716	34.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		706.00000	701	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		264.00000	259	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		168.00000	163	23.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,626.00000	1,622	23.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		140.00000	136	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,898.00000	1,895	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		45.00000	44	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		4,103.00000	4,102	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		2,597.00000	2,596	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		5.00000	5	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		1,623.00000	1,620	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		31.00000	29	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		59.00000	57	29.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,467.00000	3,466	29.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		25.00000	24	33.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,433.00000	5,433	33.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		1,812.00000	1,809	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		20.00000	18	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		939.00000	932	17.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		147.00000	141	17.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		42.00000	40	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		4,250.00000	4,249	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		27.00000	26	32.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		5,235.00000	5,235	32.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		55.00000	53	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,613.00000	3,612	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		35.00000	34	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,593.00000	4,593	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		23.00000	23	33.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,581.00000	5,581	33.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		2,846.00000	2,845	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		4.00000	4	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		1,860.00000	1,857	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		18.00000	16	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		53.00000	51	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,711.00000	3,710	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		23.00000	22	33.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,681.00000	5,681	33.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		2,697.00000	2,696	23.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		5.00000	5	23.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		1,717.00000	1,714	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		25.00000	23	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		376.00000	369	20.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		684.00000	677	20.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		78.00000	76	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,886.00000	2,885	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		50.00000	48	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,858.00000	3,857	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		21.00000	21	33.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,829.00000	5,829	33.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		2,647.00000	2,646	22.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		5.00000	5	22.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		1,670.00000	1,667	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		28.00000	26	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		49.00000	47	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,907.00000	3,906	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		31.00000	30	32.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,889.00000	4,889	32.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		21.00000	20	34.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,879.00000	5,879	34.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.70	Call			74.00000	72	27.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,982.00000	2,981	27.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			48.00000	46	30.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,956.00000	3,955	30.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			30.00000	29	32.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,938.00000	4,938	32.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			21.00000	20	34.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,929.00000	5,929	34.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			52.00000	50	30.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,760.00000	3,759	30.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			22.00000	21	33.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,730.00000	5,730	33.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			2,896.00000	2,895	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			4.00000	4	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			1,908.00000	1,906	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			16.00000	14	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,013.00000	1,006	17.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			121.00000	115	17.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			86.00000	84	27.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,694.00000	2,693	27.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			54.00000	52	29.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,662.00000	3,661	29.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			2,945.00000	2,944	24.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			3.00000	3	24.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			1,956.00000	1,954	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			14.00000	13	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,051.00000	1,045	17.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			109.00000	103	17.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			2,995.00000	2,994	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			3.00000	3	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,005.00000	2,002	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			13.00000	11	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,091.00000	1,084	17.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			99.00000	93	17.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			56.00000	55	29.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,564.00000	3,563	29.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			36.00000	35	31.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,544.00000	4,544	31.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			24.00000	23	33.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,532.00000	5,532	33.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,144.00000	3,144	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			2.00000	2	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,151.00000	2,150	20.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			9.00000	9	20.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,215.00000	1,212	17.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.65	Put			73.00000	71	17.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			60.00000	58	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,418.00000	3,417	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			25.00000	24	33.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			5,383.00000	5,383	33.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,194.00000	3,193	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			2.00000	2	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,201.00000	2,200	20.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			9.00000	9	20.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,258.00000	1,256	18.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			66.00000	64	18.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			62.00000	60	29.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			3,370.00000	3,368	29.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			40.00000	39	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			4,348.00000	4,347	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			26.00000	25	33.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			5,334.00000	5,334	33.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,244.00000	3,243	26.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			2.00000	2	26.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,250.00000	2,249	20.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			8.00000	8	20.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,303.00000	1,300	18.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			61.00000	58	18.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			593.00000	589	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			351.00000	348	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			63.00000	61	28.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			3,321.00000	3,320	28.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			41.00000	40	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			4,299.00000	4,298	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			26.00000	25	32.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			5,284.00000	5,284	32.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,294.00000	3,293	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			2.00000	2	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,300.00000	2,299	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			8.00000	8	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			620.00000	615	18.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			328.00000	324	18.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,095.00000	3,094	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			3.00000	3	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,102.00000	2,101	19.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			10.00000	10	19.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,171.00000	1,169	17.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			79.00000	77	17.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			13.00000	12	34.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,721.00000	6,721	34.52	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 14/06/2010 Currency Future	11.55	Call			51.00000	49	30.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,809.00000	3,808	30.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			13.00000	12	34.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,771.00000	6,771	34.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			13.00000	12	34.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,821.00000	6,821	34.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,493.00000	3,493	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			1.00000	1	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,498.00000	2,497	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			6.00000	6	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,529.00000	1,527	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			37.00000	35	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			737.00000	731	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			245.00000	240	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			29.00000	28	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			5,037.00000	5,037	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			15.00000	14	34.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,523.00000	6,523	34.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,543.00000	3,542	27.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			1.00000	1	27.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,576.00000	1,573	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			34.00000	32	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			768.00000	762	18.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			226.00000	221	18.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			5.00000	4	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,463.00000	8,463	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,444.00000	3,443	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	1	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,448.00000	2,448	21.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			6.00000	6	21.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,483.00000	1,480	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			41.00000	39	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			14.00000	14	34.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,572.00000	6,572	34.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			5.00000	4	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,563.00000	8,563	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,344.00000	3,343	26.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			2.00000	2	26.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,349.00000	2,348	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			7.00000	7	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,392.00000	1,389	18.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			50.00000	48	18.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			648.00000	643	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			306.00000	302	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			14.00000	13	34.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,672.00000	6,672	34.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			4.00000	4	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,662.00000	8,663	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			4.00000	3	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,762.00000	8,762	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			4.00000	4	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,712.00000	8,712	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			74.00000	72	27.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,982.00000	2,981	27.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			30.00000	29	32.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,938.00000	4,938	32.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			12.00000	11	34.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,920.00000	6,920	34.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			4.00000	3	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,912.00000	8,912	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			12.00000	11	34.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,920.00000	6,920	34.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			3,045.00000	3,044	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			3.00000	3	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,053.00000	2,052	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put			11.00000	11	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call			72.00000	70	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put			3,030.00000	3,029	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call			12.00000	11	34.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put			6,970.00000	6,970	34.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call			4.00000	3	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put			8,962.00000	8,962	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call			71.00000	69	28.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			3,079.00000	3,077	28.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			11.00000	10	34.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			7,019.00000	7,019	34.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			3.00000	3	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			9,011.00000	9,012	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			4.00000	3	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,812.00000	8,812	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			5.00000	4	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,513.00000	8,513	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			3,593.00000	3,592	28.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put			1.00000	1	28.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call			16.00000	15	34.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			6,424.00000	6,424	34.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			5.00000	4	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			8,413.00000	8,413	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			3,643.00000	3,642	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			1.00000	1	28.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.15	Call			16.00000	15	34.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,374.00000	6,374	34.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			5.00000	5	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			8,363.00000	8,363	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call			3,743.00000	3,742	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put			1.00000	1	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call			2,746.00000	2,745	23.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put			4.00000	4	23.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call			1,764.00000	1,762	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put			22.00000	20	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call			903.00000	896	18.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put			161.00000	155	18.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call			17.00000	16	34.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put			6,275.00000	6,275	34.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call			6.00000	5	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			8,264.00000	8,264	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			3,793.00000	3,792	29.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put			1.00000	1	29.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call			6.00000	5	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put			8,214.00000	8,214	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Call			3,893.00000	3,892	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			18.00000	18	34.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			6,126.00000	6,127	34.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			6.00000	5	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			8,114.00000	8,114	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			3,943.00000	3,942	29.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Put			1.00000	1	29.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			19.00000	19	34.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			6,077.00000	6,077	34.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			6.00000	6	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			8,064.00000	8,064	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			3,843.00000	3,842	29.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			1.00000	1	29.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,846.00000	2,845	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			4.00000	4	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,860.00000	1,857	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			18.00000	16	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			975.00000	969	17.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			133.00000	127	17.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			43.00000	41	31.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			4,201.00000	4,200	31.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			18.00000	17	34.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			6,176.00000	6,176	34.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			6.00000	5	35.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.95	Put		8,164.00000	8,164	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call		3,993.00000	3,992	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put		1.00000	1	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		2,995.00000	2,994	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		3.00000	3	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,005.00000	2,002	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		13.00000	11	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,091.00000	1,084	17.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		99.00000	93	17.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call		46.00000	45	30.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put		4,054.00000	4,054	30.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call		20.00000	19	34.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put		6,028.00000	6,028	34.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call		7.00000	6	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put		8,015.00000	8,015	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call		47.00000	46	30.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put		4,005.00000	4,004	30.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call		20.00000	19	34.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put		5,978.00000	5,978	34.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call		4,092.00000	4,092	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Put		0.00000	0	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,095.00000	3,094	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,102.00000	2,101	19.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		10.00000	10	19.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,171.00000	1,169	17.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		79.00000	77	17.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Call		7.00000	6	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		7,915.00000	7,915	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Call		4,142.00000	4,141	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Put		0.00000	0	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Call		7.00000	6	34.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Put		7,865.00000	7,865	34.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Call		4,192.00000	4,191	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Put		0.00000	0	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Call		7.00000	6	34.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Put		7,815.00000	7,815	34.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			7.92040	7.92240		19.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		585.00000	578	19.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		563.00000	557	19.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		605.00000	599	18.99	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		533.00000	529	18.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		626.00000	621	18.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		503.00000	501	18.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Call		673.00000	668	18.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	7.70	Put		450.00000	447	18.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Call		649.00000	644	18.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Put		476.00000	474	18.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		567.00000	559	19.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		594.00000	588	19.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		531.00000	523	19.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		658.00000	653	19.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		498.00000	490	19.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		725.00000	720	19.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		605.00000	599	18.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		533.00000	529	18.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		425.00000	418	20.51	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		903.00000	897	20.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		514.00000	506	19.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		691.00000	686	19.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		452.00000	445	20.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		830.00000	825	20.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		467.00000	459	20.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		795.00000	789	20.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,525.00000	3,523	24.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		3.00000	3	24.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,535.00000	2,533	20.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		12.00000	12	20.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,586.00000	1,582	18.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		63.00000	62	18.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		833.00000	826	18.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		311.00000	306	18.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		151.00000	148	25.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,629.00000	2,628	25.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		72.00000	70	30.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,549.00000	4,550	30.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		39.00000	38	33.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put		6,517.00000	6,518	33.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		20.00000	20	35.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put		8,498.00000	8,500	35.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call		3,675.00000	3,673	25.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put		2.00000	2	25.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call		2,683.00000	2,680	21.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put		10.00000	10	21.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call		1,721.00000	1,718	18.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put		49.00000	48	18.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call		924.00000	917	18.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put		252.00000	246	18.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call		162.00000	159	25.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put		2,489.00000	2,488	25.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	12.25	Call		76.00000	74	30.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put		4,403.00000	4,404	30.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call		41.00000	40	33.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put		6,368.00000	6,369	33.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call		22.00000	22	35.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put		8,349.00000	8,351	35.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call		3,625.00000	3,623	25.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put		2.00000	2	25.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call		2,633.00000	2,631	21.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put		11.00000	11	21.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call		1,676.00000	1,672	18.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put		53.00000	52	18.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call		893.00000	886	18.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put		271.00000	265	18.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call		158.00000	155	25.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put		2,536.00000	2,535	25.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		74.00000	73	30.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,452.00000	4,452	30.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		40.00000	39	33.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,418.00000	6,419	33.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		21.00000	21	35.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,399.00000	8,401	35.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call		3,774.00000	3,772	25.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put		2.00000	2	25.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call		2,781.00000	2,779	21.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put		9.00000	9	21.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		1,813.00000	1,810	18.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		41.00000	40	18.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		989.00000	981	17.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		217.00000	211	17.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		169.00000	166	25.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		2,397.00000	2,396	25.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call		78.00000	77	29.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put		4,306.00000	4,307	29.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call		42.00000	41	33.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put		6,270.00000	6,271	33.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call		23.00000	23	35.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put		8,250.00000	8,252	35.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call		3,824.00000	3,822	26.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put		2.00000	2	26.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call		2,831.00000	2,828	21.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put		8.00000	8	21.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call		1,860.00000	1,857	18.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put		37.00000	36	18.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call		1,023.00000	1,015	17.76	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 13/09/2010 Currency Future	7.10	Put			200.00000	194	17.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call			173.00000	170	25.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put			2,351.00000	2,350	25.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call			80.00000	78	29.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put			4,257.00000	4,258	29.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call			43.00000	42	33.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put			6,220.00000	6,221	33.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call			23.00000	23	35.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put			8,201.00000	8,203	35.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call			3,874.00000	3,872	26.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put			2.00000	2	26.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call			2,880.00000	2,878	22.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put			8.00000	7	22.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call			1,906.00000	1,903	18.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put			34.00000	33	18.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call			1,057.00000	1,049	17.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put			185.00000	178	17.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call			177.00000	174	25.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put			2,305.00000	2,304	25.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call			81.00000	80	29.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put			4,209.00000	4,209	29.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			43.00000	42	33.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			6,171.00000	6,172	33.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			24.00000	24	35.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			8,151.00000	8,153	35.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			3,974.00000	3,972	26.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			1.00000	1	26.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			2,979.00000	2,977	22.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			7.00000	6	22.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			2,001.00000	1,997	18.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			28.00000	27	18.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,128.00000	1,120	17.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Put			156.00000	150	17.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			186.00000	183	24.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			2,214.00000	2,213	24.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			84.00000	83	29.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			4,112.00000	4,113	29.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			45.00000	44	32.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			6,072.00000	6,073	32.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			25.00000	25	35.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			8,053.00000	8,055	35.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			4,024.00000	4,022	27.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			1.00000	1	27.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			3,029.00000	3,026	22.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			6.00000	6	22.74	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 13/09/2010 Currency Future	5.90	Call			2,048.00000	2,045	18.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			26.00000	24	18.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,165.00000	1,157	17.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			143.00000	136	17.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			191.00000	188	24.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			2,169.00000	2,167	24.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			86.00000	85	29.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			4,064.00000	4,064	29.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			46.00000	45	32.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			6,023.00000	6,024	32.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			26.00000	26	35.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			8,003.00000	8,005	35.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,123.00000	4,121	27.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			1.00000	1	27.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,128.00000	3,125	23.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put			5.00000	5	23.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call			2,143.00000	2,142	19.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put			21.00000	21	19.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call			1,241.00000	1,238	17.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put			119.00000	118	17.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call			201.00000	196	24.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put			2,078.00000	2,076	24.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call			89.00000	87	29.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put			3,967.00000	3,967	29.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call			47.00000	46	32.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put			5,925.00000	5,925	32.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call			27.00000	26	35.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put			7,905.00000	7,906	35.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call			4,073.00000	4,071	27.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put			1.00000	1	27.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call			3,078.00000	3,076	22.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put			6.00000	5	22.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Call			2,096.00000	2,093	19.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put			23.00000	23	19.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call			1,203.00000	1,197	17.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put			130.00000	127	17.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call			196.00000	192	24.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put			2,123.00000	2,122	24.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call			88.00000	86	29.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put			4,015.00000	4,015	29.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call			46.00000	45	32.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put			5,974.00000	5,975	32.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call			26.00000	26	35.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put			7,954.00000	7,955	35.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Call			4,173.00000	4,171	27.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	3.75	Put		1.00000	1	27.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Call		3,177.00000	3,175	23.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Put		5.00000	5	23.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Call		2,192.00000	2,190	19.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Put		20.00000	20	19.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Call		1,283.00000	1,279	17.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Put		110.00000	109	17.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Call		205.00000	201	24.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Put		2,033.00000	2,030	24.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Call		91.00000	89	29.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Put		3,918.00000	3,918	29.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Call		48.00000	46	32.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Put		5,875.00000	5,876	32.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Call		27.00000	26	35.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Put		7,855.00000	7,856	35.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Call		4,223.00000	4,221	27.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Put		1.00000	1	27.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Call		3,227.00000	3,225	23.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Put		5.00000	4	23.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Call		2,241.00000	2,239	19.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Put		18.00000	19	19.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Call		1,325.00000	1,321	17.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Put		102.00000	101	17.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Call		210.00000	205	24.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Put		1,988.00000	1,985	24.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Call		92.00000	90	28.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Put		3,870.00000	3,870	28.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Call		48.00000	47	32.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Put		5,826.00000	5,827	32.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Call		28.00000	27	35.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Put		7,805.00000	7,806	35.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.04020	8.04280		19.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		663.00000	656	19.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		670.00000	666	19.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call		702.00000	696	19.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put		609.00000	606	19.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Call		723.00000	718	19.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Put		580.00000	577	19.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Call		745.00000	739	18.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Put		553.00000	549	18.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		682.00000	676	19.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		639.00000	636	19.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		610.00000	603	19.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		767.00000	763	19.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		593.00000	586	19.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	8.25	Put		801.00000	796	19.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		577.00000	570	19.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		835.00000	830	19.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		645.00000	638	19.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put		702.00000	697	19.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call		505.00000	498	20.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put		1,012.00000	1,008	20.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		492.00000	485	20.70	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		1,049.00000	1,045	20.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		627.00000	620	19.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		734.00000	730	19.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		547.00000	540	20.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		904.00000	900	20.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		518.00000	512	20.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		976.00000	972	20.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		532.00000	526	20.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		940.00000	936	20.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,547.00000	3,545	23.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		5.00000	5	23.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,562.00000	2,559	19.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		20.00000	19	19.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,637.00000	1,633	17.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		94.00000	93	17.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		920.00000	912	18.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		377.00000	372	18.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call		212.00000	209	25.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put		2,669.00000	2,669	25.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call		110.00000	109	29.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put		4,568.00000	4,569	29.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call		66.00000	65	32.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put		6,523.00000	6,525	32.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call		38.00000	38	34.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put		8,495.00000	8,498	34.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call		3,647.00000	3,644	23.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put		4.00000	4	23.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call		2,660.00000	2,656	19.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put		17.00000	16	19.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call		1,724.00000	1,720	18.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put		81.00000	80	18.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call		976.00000	968	18.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put		334.00000	328	18.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call		220.00000	217	25.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put		2,577.00000	2,577	25.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call		114.00000	112	28.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put		4,471.00000	4,472	28.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	14.40	Call		67.00000	66	32.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put		6,425.00000	6,426	32.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call		39.00000	39	34.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put		8,397.00000	8,399	34.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call		3,597.00000	3,594	23.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put		4.00000	4	23.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call		2,611.00000	2,607	19.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put		18.00000	17	19.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call		1,680.00000	1,676	17.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put		88.00000	86	17.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call		948.00000	940	18.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put		355.00000	349	18.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call		216.00000	213	25.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put		2,623.00000	2,623	25.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call		112.00000	111	29.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put		4,519.00000	4,520	29.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call		67.00000	66	32.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put		6,474.00000	6,475	32.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call		39.00000	39	34.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put		8,446.00000	8,448	34.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call		3,796.00000	3,794	24.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put		3.00000	3	24.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call		2,806.00000	2,802	20.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put		13.00000	12	20.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call		1,857.00000	1,853	18.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put		64.00000	63	18.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call		1,067.00000	1,057	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put		274.00000	267	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call		234.00000	231	24.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put		2,441.00000	2,441	24.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call		119.00000	118	28.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put		4,326.00000	4,327	28.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call		70.00000	69	31.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put		6,277.00000	6,279	31.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call		42.00000	42	34.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put		8,249.00000	8,252	34.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call		3,846.00000	3,843	24.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put		3.00000	3	24.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call		2,855.00000	2,851	20.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put		12.00000	11	20.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call		1,902.00000	1,898	18.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put		59.00000	58	18.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call		1,098.00000	1,089	17.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put		255.00000	249	17.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call		239.00000	236	24.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	10.20	Put		2,396.00000	2,396	24.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call		121.00000	120	28.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put		4,278.00000	4,279	28.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call		71.00000	70	31.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put		6,228.00000	6,230	31.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call		43.00000	43	34.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put		8,200.00000	8,203	34.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call		3,896.00000	3,893	24.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put		3.00000	3	24.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call		2,904.00000	2,900	20.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put		11.00000	10	20.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		1,948.00000	1,943	18.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		55.00000	53	18.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,131.00000	1,121	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		238.00000	231	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		244.00000	241	24.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,351.00000	2,350	24.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		123.00000	121	28.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,230.00000	4,231	28.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		72.00000	71	31.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		6,179.00000	6,181	31.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		44.00000	44	34.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		8,151.00000	8,154	34.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Call		3,946.00000	3,943	24.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put		3.00000	3	24.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call		2,953.00000	2,949	20.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put		10.00000	9	20.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call		1,993.00000	1,989	18.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put		50.00000	49	18.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call		1,164.00000	1,154	17.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put		221.00000	214	17.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call		249.00000	246	24.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put		2,306.00000	2,306	24.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call		125.00000	123	28.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put		4,182.00000	4,183	28.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call		73.00000	72	31.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put		6,130.00000	6,132	31.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call		45.00000	45	34.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put		8,102.00000	8,104	34.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call		3,995.00000	3,993	25.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put		3.00000	3	25.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call		3,002.00000	2,999	20.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put		9.00000	8	20.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call		2,039.00000	2,035	18.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put		46.00000	44	18.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	7.05	Call			1,197.00000	1,188	17.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put			205.00000	198	17.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call			254.00000	251	24.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put			2,261.00000	2,261	24.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call			127.00000	125	28.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put			4,134.00000	4,135	28.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call			74.00000	73	31.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put			6,081.00000	6,083	31.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call			45.00000	46	34.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put			8,053.00000	8,055	34.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Call			4,045.00000	4,042	25.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put			2.00000	2	25.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call			3,051.00000	3,048	20.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put			8.00000	8	20.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call			2,085.00000	2,082	18.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put			42.00000	41	18.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call			1,232.00000	1,226	17.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put			189.00000	186	17.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call			260.00000	256	24.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put			2,217.00000	2,216	24.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call			129.00000	127	28.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put			4,086.00000	4,087	28.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call			75.00000	74	31.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Put			6,032.00000	6,034	31.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call			46.00000	46	34.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put			8,004.00000	8,006	34.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call			4,095.00000	4,092	25.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put			2.00000	2	25.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call			3,101.00000	3,098	20.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put			8.00000	8	20.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call			2,132.00000	2,129	18.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put			39.00000	38	18.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call			1,267.00000	1,264	17.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put			175.00000	174	17.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call			265.00000	261	24.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put			2,172.00000	2,171	24.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call			131.00000	129	28.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put			4,038.00000	4,039	28.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call			76.00000	75	31.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put			5,983.00000	5,984	31.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call			47.00000	47	34.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put			7,955.00000	7,956	34.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Call			3,746.00000	3,744	23.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Put			4.00000	4	23.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Call			2,757.00000	2,753	19.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	5.30	Put		14.00000	13	19.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Call		1,812.00000	1,808	18.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Put		70.00000	68	18.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Call		1,036.00000	1,027	17.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Put		293.00000	287	17.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Call		229.00000	226	24.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Put		2,486.00000	2,486	24.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Call		117.00000	116	28.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Put		4,374.00000	4,376	28.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Call		69.00000	68	31.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Put		6,326.00000	6,328	31.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Call		41.00000	41	34.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Put		8,298.00000	8,301	34.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Call		4,145.00000	4,142	25.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Put		2.00000	2	25.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Call		3,150.00000	3,147	21.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Put		7.00000	7	21.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Call		2,179.00000	2,176	18.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Put		36.00000	36	18.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Call		1,307.00000	1,303	17.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Put		164.00000	163	17.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Call		270.00000	266	23.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Put		2,128.00000	2,126	23.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Call		133.00000	131	28.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Put		3,990.00000	3,991	28.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Call		77.00000	75	31.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Put		5,934.00000	5,935	31.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Call		48.00000	47	33.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Put		7,905.00000	7,907	33.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Call		4,194.00000	4,192	25.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Put		2.00000	1	25.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Call		3,200.00000	3,197	21.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Put		7.00000	7	21.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Call		2,226.00000	2,223	18.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Put		34.00000	33	18.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Call		1,346.00000	1,343	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Put		153.00000	153	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Call		276.00000	272	23.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Put		2,083.00000	2,081	23.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Call		135.00000	133	28.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Put		3,942.00000	3,942	28.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Call		78.00000	76	31.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Put		5,885.00000	5,886	31.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Call		48.00000	47	33.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Put		7,856.00000	7,857	33.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future			12.30360	12.47750		17.06	50,604,706.80	4,113	38,583.00
£ / R On 14/12/2009 Currency Future	12.50	Call		317.00000	244	17.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		340.00000	440	17.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		361.00000	278	17.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		283.00000	375	17.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		483.00000	372	17.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		205.00000	269	17.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		516.00000	401	17.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		189.00000	248	17.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		660.00000	529	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		132.00000	176	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		818.00000	675	17.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		90.00000	121	17.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		777.00000	637	17.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		100.00000	133	17.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		901.00000	753	18.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		74.00000	99	18.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		698.00000	564	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		120.00000	161	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		622.00000	496	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		145.00000	192	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		451.00000	344	17.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		223.00000	291	17.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		419.00000	318	17.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		242.00000	314	17.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		338.00000	260	17.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		311.00000	407	17.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		389.00000	297	17.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		262.00000	344	17.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		279.00000	213	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		401.00000	510	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		261.00000	199	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		434.00000	546	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		201.00000	153	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		574.00000	699	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		245.00000	187	18.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		467.00000	583	18.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		229.00000	175	18.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		502.00000	621	18.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		189.00000	143	19.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		611.00000	740	19.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		165.00000	126	19.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		688.00000	822	19.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		177.00000	134	19.53	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	12.95	Put			649.00000	780	19.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			155.00000	118	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			728.00000	864	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			136.00000	103	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			809.00000	950	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			112.00000	86	20.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			935.00000	1,082	20.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			82.00000	63	21.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,155.00000	1,309	21.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			77.00000	59	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,200.00000	1,356	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			73.00000	56	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,245.00000	1,402	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			77.00000	59	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,200.00000	1,356	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			68.00000	53	22.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,291.00000	1,449	22.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			64.00000	50	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,337.00000	1,496	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			54.00000	42	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,477.00000	1,639	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			57.00000	45	22.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,430.00000	1,591	22.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			99.00000	76	21.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,022.00000	1,172	21.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			128.00000	97	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			850.00000	994	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			93.00000	71	21.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,066.00000	1,218	21.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			73.00000	56	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,245.00000	1,402	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			61.00000	47	22.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,383.00000	1,544	22.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			57.00000	45	22.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,430.00000	1,591	22.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			64.00000	50	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,337.00000	1,496	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			87.00000	67	21.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,110.00000	1,263	21.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			99.00000	76	21.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,022.00000	1,172	21.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			106.00000	80	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			978.00000	1,127	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			128.00000	97	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			850.00000	994	20.48	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	13.15	Call			136.00000	103	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			809.00000	950	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			145.00000	110	20.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			768.00000	907	20.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			68.00000	53	22.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,291.00000	1,449	22.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			93.00000	71	21.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,066.00000	1,218	21.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			145.00000	110	20.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			768.00000	907	20.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			77.00000	59	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,200.00000	1,356	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			35.00000	28	24.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,857.00000	2,024	24.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			48.00000	38	23.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,571.00000	1,734	23.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			46.00000	36	23.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,618.00000	1,782	23.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			46.00000	36	23.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,618.00000	1,782	23.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			43.00000	34	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,666.00000	1,830	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			37.00000	29	24.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,809.00000	1,975	24.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			30.00000	24	25.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			2,002.00000	2,170	25.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			33.00000	26	24.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,905.00000	2,073	24.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			31.00000	25	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,954.00000	2,121	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			28.00000	23	25.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			2,051.00000	2,219	25.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			20.00000	16	27.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,443.00000	2,612	27.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			21.00000	17	26.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,393.00000	2,563	26.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			26.00000	21	25.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,148.00000	2,317	25.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			24.00000	19	26.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,246.00000	2,415	26.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			22.00000	17	26.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,344.00000	2,514	26.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			18.00000	15	27.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,541.00000	2,711	27.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			17.00000	14	27.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.10	Put			2,640.00000	2,810	27.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			16.00000	13	28.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,738.00000	2,909	28.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			12.00000	10	29.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			3,135.00000	3,306	29.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			43.00000	34	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,666.00000	1,830	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			39.00000	31	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,761.00000	1,927	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			54.00000	42	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,477.00000	1,639	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			26.00000	21	25.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,148.00000	2,317	25.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			41.00000	32	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,713.00000	1,879	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			27.00000	22	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,100.00000	2,268	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			25.00000	20	26.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,197.00000	2,366	26.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			23.00000	18	26.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,295.00000	2,465	26.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			16.00000	13	27.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,689.00000	2,860	27.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			57.00000	45	22.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,430.00000	1,591	22.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			51.00000	40	23.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,524.00000	1,686	23.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			41.00000	32	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,713.00000	1,879	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			27.00000	22	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,100.00000	2,268	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			19.00000	15	27.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,492.00000	2,662	27.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			25.00000	20	26.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,197.00000	2,366	26.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			18.00000	14	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,590.00000	2,761	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			31.00000	25	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,954.00000	2,121	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			20.00000	16	27.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,443.00000	2,612	27.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			33.00000	26	24.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,905.00000	2,073	24.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,178.00000	4,005	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	1	36.85	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	9.80	Call			2,684.00000	2,511	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			7.00000	8	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,216.00000	1,050	18.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			39.00000	46	18.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			215.00000	163	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			537.00000	660	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			11.00000	8	30.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			3,333.00000	3,505	30.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			4.00000	3	34.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,826.00000	4,999	34.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			2.00000	1	38.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			6,324.00000	6,498	38.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			1.00000	1	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,824.00000	7,997	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			4,628.00000	4,454	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,131.00000	2,958	31.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			3.00000	4	31.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			1,651.00000	1,481	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			24.00000	28	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			14.00000	11	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,887.00000	3,058	28.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			5.00000	4	33.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			4,378.00000	4,550	33.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			2.00000	1	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,874.00000	6,048	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			1.00000	1	42.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			7,374.00000	7,547	42.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			4,878.00000	4,704	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,380.00000	3,206	32.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			3.00000	3	32.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			1,896.00000	1,725	24.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			19.00000	22	24.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			551.00000	432	17.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			173.00000	228	17.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			7.00000	5	33.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			4,129.00000	4,301	33.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			2.00000	2	36.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			5,625.00000	5,798	36.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	1	41.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			7,124.00000	7,297	41.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			189.00000	143	19.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			611.00000	740	19.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			120.00000	91	20.67	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 14/12/2009 Currency Future	13.25	Put			892.00000	1,038	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			48.00000	38	23.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,571.00000	1,734	23.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			106.00000	80	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			978.00000	1,127	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			43.00000	34	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,666.00000	1,830	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			51.00000	40	23.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,524.00000	1,686	23.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			87.00000	67	21.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,110.00000	1,263	21.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			2,388.00000	2,216	27.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			10.00000	12	27.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			1,408.00000	1,240	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			31.00000	37	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			4.00000	3	34.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			4,627.00000	4,800	34.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			1.00000	1	39.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			6,624.00000	6,798	39.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			0.00000	0	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			8,623.00000	8,797	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			3,280.00000	3,107	31.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			3.00000	3	31.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			2,289.00000	2,118	26.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			12.00000	14	26.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			1,312.00000	1,145	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			35.00000	41	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			4.00000	3	34.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			4,727.00000	4,900	34.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	1	40.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			6,724.00000	6,898	40.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			0.00000	0	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			8,723.00000	8,897	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			2,142.00000	1,971	25.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			14.00000	17	25.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			1,168.00000	1,006	18.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			41.00000	52	18.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			4.00000	3	35.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			4,876.00000	5,049	35.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			1.00000	1	40.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			6,874.00000	7,047	40.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			0.00000	0	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			8,873.00000	9,047	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			3,181.00000	3,007	31.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			3.00000	4	31.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.30	Call		2,191.00000	2,020	26.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		13.00000	16	26.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		15.00000	12	28.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		2,837.00000	3,008	28.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		1.00000	1	40.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		6,824.00000	6,997	40.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		0.00000	0	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		8,823.00000	8,997	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		2,982.00000	2,809	30.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		4.00000	5	30.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		1,995.00000	1,823	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		17.00000	20	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		1,031.00000	876	18.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		54.00000	73	18.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		13.00000	10	29.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		3,035.00000	3,207	29.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		3.00000	3	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		5,026.00000	5,199	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		1.00000	1	41.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		7,024.00000	7,197	41.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		0.00000	0	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		9,023.00000	9,197	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		2,833.00000	2,660	29.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		5.00000	6	29.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		1,847.00000	1,676	23.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		20.00000	23	23.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		12.00000	9	29.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		3,184.00000	3,356	29.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		3.00000	2	35.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		5,175.00000	5,349	35.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		1.00000	1	41.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		7,174.00000	7,347	41.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		0.00000	0	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		9,173.00000	9,347	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		2,783.00000	2,610	29.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		6.00000	7	29.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		1,798.00000	1,627	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		21.00000	24	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call		859.00000	713	18.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put		82.00000	110	18.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call		11.00000	9	30.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put		3,234.00000	3,405	30.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call		3.00000	2	35.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put		5,225.00000	5,399	35.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call		1.00000	1	41.78	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	19.70	Put		7,224.00000	7,397	41.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call		0.00000	0	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put		9,223.00000	9,397	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call		2,734.00000	2,561	29.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put		6.00000	7	29.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call		1,749.00000	1,579	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put		22.00000	25	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call		11.00000	9	30.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put		3,283.00000	3,455	30.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call		3.00000	2	35.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put		5,275.00000	5,449	35.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call		1.00000	1	41.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put		7,274.00000	7,447	41.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call		0.00000	0	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put		9,273.00000	9,447	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call		2,635.00000	2,462	28.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put		7.00000	8	28.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call		737.00000	600	17.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put		110.00000	146	17.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call		10.00000	8	30.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put		3,383.00000	3,555	30.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call		3.00000	2	36.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put		5,375.00000	5,548	36.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call		0.00000	0	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put		9,373.00000	9,547	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call		1,700.00000	1,530	22.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put		23.00000	26	22.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call		3.00000	2	36.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put		5,325.00000	5,498	36.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call		1.00000	1	42.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put		7,324.00000	7,497	42.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call		0.00000	0	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put		9,323.00000	9,497	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call		2,932.00000	2,759	30.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put		5.00000	5	30.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call		1,945.00000	1,774	24.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put		18.00000	21	24.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		987.00000	834	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		60.00000	81	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		298.00000	228	18.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		370.00000	474	18.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		12.00000	10	29.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put		3,085.00000	3,256	29.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		3.00000	2	35.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		5,076.00000	5,249	35.48	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	19.55	Call			1.00000	1	41.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			7,074.00000	7,247	41.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			0.00000	0	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			9,073.00000	9,247	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			3,031.00000	2,858	30.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			4.00000	5	30.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			2,044.00000	1,872	25.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			16.00000	19	25.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			1,076.00000	919	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			48.00000	65	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			13.00000	11	29.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			2,986.00000	3,157	29.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			3.00000	3	35.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			4,976.00000	5,149	35.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			1.00000	1	40.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			6,974.00000	7,147	40.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			0.00000	0	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			8,973.00000	9,147	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			3,430.00000	3,256	32.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			2.00000	3	32.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			2,437.00000	2,265	27.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			9.00000	11	27.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,457.00000	1,288	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			29.00000	35	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			586.00000	463	17.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			158.00000	209	17.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			18.00000	14	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,590.00000	2,761	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			5.00000	3	34.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			4,577.00000	4,750	34.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			1.00000	1	39.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,574.00000	6,748	39.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			0.00000	0	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,573.00000	8,747	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,480.00000	3,306	32.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			2.00000	3	32.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,486.00000	2,314	27.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			9.00000	10	27.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,505.00000	1,336	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			28.00000	33	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			5.00000	4	34.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,527.00000	4,700	34.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			1.00000	1	39.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,524.00000	6,698	39.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			1.00000	0	43.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.00	Put		8,523.00000	8,697	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call		3,330.00000	3,157	32.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put		3.00000	3	32.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call		2,338.00000	2,167	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put		11.00000	13	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call		1,360.00000	1,192	19.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put		33.00000	39	19.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		16.00000	13	27.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		2,689.00000	2,860	27.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call		4.00000	3	34.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put		4,677.00000	4,850	34.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call		1.00000	1	40.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put		6,674.00000	6,848	40.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call		0.00000	0	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put		8,673.00000	8,847	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call		3,231.00000	3,057	31.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put		3.00000	3	31.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call		2,240.00000	2,069	26.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put		13.00000	15	26.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call		1,264.00000	1,097	19.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put		37.00000	44	19.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call		15.00000	12	28.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put		2,788.00000	2,959	28.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call		4.00000	3	34.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put		4,776.00000	4,949	34.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call		1.00000	1	40.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put		6,774.00000	6,948	40.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call		0.00000	0	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put		8,773.00000	8,947	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call		3,081.00000	2,908	30.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put		4.00000	4	30.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		2,093.00000	1,921	25.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		16.00000	18	25.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		1,121.00000	962	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		43.00000	58	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		14.00000	11	28.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		2,936.00000	3,107	28.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		4.00000	3	35.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		4,926.00000	5,099	35.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		1.00000	1	40.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		6,924.00000	7,097	40.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		0.00000	0	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		8,923.00000	9,097	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		2,882.00000	2,709	29.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		5.00000	6	29.76	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	11.60	Call			944.00000	793	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			67.00000	89	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			3.00000	2	35.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			5,126.00000	5,299	35.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			0.00000	0	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			9,123.00000	9,297	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			2,585.00000	2,413	28.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			8.00000	9	28.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			1,603.00000	1,433	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put			25.00000	29	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			10.00000	8	30.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,433.00000	3,604	30.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			2.00000	2	36.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			5,425.00000	5,598	36.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			1.00000	1	42.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			7,424.00000	7,597	42.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			0.00000	0	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			9,423.00000	9,597	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			3,530.00000	3,356	33.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			2.00000	2	33.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			2,536.00000	2,363	28.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			8.00000	10	28.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			1,554.00000	1,385	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			26.00000	31	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			5.00000	4	34.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			4,477.00000	4,650	34.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			1.00000	1	39.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,474.00000	6,648	39.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			1.00000	0	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			8,473.00000	8,647	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			3,629.00000	3,456	33.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			2.00000	2	33.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			2.00000	1	39.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,374.00000	6,548	39.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			1.00000	0	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,373.00000	8,547	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			3,579.00000	3,406	33.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			2.00000	2	33.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			5.00000	4	33.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put			4,428.00000	4,600	33.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			1.00000	1	39.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			6,424.00000	6,598	39.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			1.00000	0	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			8,423.00000	8,597	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			3,779.00000	3,605	34.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	8.70	Put			2.00000	2	34.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			6.00000	5	33.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			4,229.00000	4,401	33.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			2.00000	1	38.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			6,224.00000	6,398	38.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			1.00000	1	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			8,223.00000	8,397	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			3,829.00000	3,655	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			1.00000	2	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call			6.00000	5	33.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put			4,179.00000	4,351	33.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call			2.00000	1	38.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put			6,174.00000	6,348	38.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call			1.00000	1	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put			8,173.00000	8,347	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call			3,879.00000	3,705	35.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put			1.00000	1	35.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call			2.00000	1	38.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put			6,124.00000	6,298	38.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call			1.00000	1	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put			8,123.00000	8,297	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call			3,929.00000	3,755	35.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put			1.00000	1	35.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call			7.00000	5	33.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put			4,079.00000	4,252	33.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call			2.00000	1	38.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put			6,074.00000	6,248	38.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call			1.00000	1	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put			8,073.00000	8,247	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call			4,128.00000	3,955	36.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put			1.00000	1	36.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call			8.00000	6	32.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put			3,880.00000	4,053	32.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call			1.00000	1	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put			7,873.00000	8,047	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call			8.00000	6	32.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put			3,831.00000	4,003	32.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call			2.00000	1	37.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put			5,824.00000	5,998	37.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Call			4,079.00000	3,905	36.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put			1.00000	1	36.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call			8.00000	6	32.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put			3,930.00000	4,102	32.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call			2.00000	1	37.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put			5,924.00000	6,098	37.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	20.40	Call			1.00000	1	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put			7,923.00000	8,097	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call			4,228.00000	4,054	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put			1.00000	1	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call			8.00000	7	32.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put			3,781.00000	3,953	32.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call			2.00000	2	37.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put			5,774.00000	5,948	37.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call			1.00000	1	43.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put			7,774.00000	7,947	43.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Call			4,478.00000	4,304	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put			0.00000	0	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call			10.00000	8	31.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put			3,532.00000	3,704	31.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call			2.00000	2	36.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put			5,525.00000	5,698	36.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call			1.00000	1	42.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put			7,524.00000	7,697	42.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call			4,578.00000	4,404	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put			0.00000	0	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Call			4,029.00000	3,855	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Put			1.00000	1	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Call			7.00000	6	32.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Put			3,980.00000	4,152	32.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Call			2.00000	1	37.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Put			5,974.00000	6,148	37.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Call			1.00000	1	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Put			7,973.00000	8,147	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Call			4,278.00000	4,104	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Put			1.00000	1	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Call			9.00000	7	32.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Put			3,731.00000	3,903	32.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Call			2.00000	2	37.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Put			5,725.00000	5,898	37.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Call			1.00000	1	43.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Put			7,724.00000	7,897	43.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Call			4,528.00000	4,354	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Put			0.00000	0	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Call			10.00000	8	31.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Put			3,482.00000	3,654	31.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Call			2.00000	2	36.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Put			5,475.00000	5,648	36.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Call			1.00000	1	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Put			7,474.00000	7,647	42.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Call			4,828.00000	4,654	36.85	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	7.65	Put		0.00000	0	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Call		4,678.00000	4,504	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Put		0.00000	0	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Call		3,679.00000	3,506	34.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Put		2.00000	2	34.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Call		4,728.00000	4,554	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Put		0.00000	0	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Call		3,729.00000	3,555	34.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Put		2.00000	2	34.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Call		4,328.00000	4,154	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Put		0.00000	1	36.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Call		9.00000	7	31.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Put		3,681.00000	3,853	31.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Call		2.00000	2	36.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Put		5,675.00000	5,848	36.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Call		1.00000	1	43.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Put		7,674.00000	7,847	43.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.51110	12.68660		17.20	50,044.40	4	857.00
£ / R On 15/03/2010 Currency Future	12.70	Call		544.00000	467	17.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		558.00000	656	17.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		585.00000	503	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		499.00000	592	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		687.00000	589	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		400.00000	478	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		714.00000	613	17.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		377.00000	452	17.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call		831.00000	719	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		294.00000	358	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		960.00000	837	16.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		223.00000	276	16.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call		926.00000	807	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put		240.00000	295	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		1,029.00000	901	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		192.00000	240	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		862.00000	747	16.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		275.00000	336	16.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		800.00000	691	16.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		314.00000	380	16.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		660.00000	565	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		424.00000	504	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		635.00000	542	17.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		448.00000	531	17.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		565.00000	485	17.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		528.00000	624	17.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		610.00000	522	17.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.55	Put			473.00000	561	17.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			506.00000	434	17.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			620.00000	723	17.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			488.00000	418	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			652.00000	757	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			423.00000	361	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			786.00000	900	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			471.00000	403	18.19	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put			684.00000	792	18.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			454.00000	389	18.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			718.00000	827	18.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call			408.00000	348	18.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put			821.00000	937	18.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call			380.00000	324	18.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put			893.00000	1,013	18.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call			393.00000	336	18.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put			857.00000	975	18.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call			366.00000	313	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put			930.00000	1,052	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			341.00000	291	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			1,005.00000	1,130	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			297.00000	253	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			1,161.00000	1,292	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			260.00000	221	20.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,323.00000	1,460	20.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			251.00000	214	20.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,364.00000	1,503	20.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			243.00000	207	20.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,406.00000	1,546	20.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			235.00000	200	20.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,448.00000	1,589	20.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call			220.00000	188	20.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			1,534.00000	1,677	20.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			200.00000	170	21.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			1,663.00000	1,809	21.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			206.00000	176	21.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			1,620.00000	1,765	21.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			1,710.00000	1,548	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			74.00000	87	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			3,551.00000	3,377	25.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			14.00000	16	25.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			278.00000	237	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			1,241.00000	1,375	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			330.00000	281	19.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			1,043.00000	1,170	19.44	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	14.70	Call			141.00000	118	22.42	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			2,154.00000	2,307	22.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			308.00000	262	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			1,121.00000	1,251	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			213.00000	182	21.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,577.00000	1,721	21.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			227.00000	194	20.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,491.00000	1,633	20.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			287.00000	245	19.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			1,201.00000	1,334	19.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			318.00000	272	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			1,082.00000	1,210	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			354.00000	302	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			967.00000	1,091	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			268.00000	229	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,282.00000	1,418	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,207.00000	3,034	24.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			20.00000	23	24.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			2,230.00000	2,060	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			44.00000	49	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			1,302.00000	1,149	16.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			116.00000	138	16.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			161.00000	138	22.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,975.00000	2,127	22.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			77.00000	65	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,890.00000	3,054	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			37.00000	32	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,850.00000	4,021	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			24.00000	22	26.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,838.00000	5,011	26.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,109.00000	2,936	23.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			23.00000	25	23.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			2,134.00000	1,965	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			47.00000	54	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			1,215.00000	1,075	16.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			128.00000	164	16.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			152.00000	128	22.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			2,066.00000	2,217	22.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			71.00000	60	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,984.00000	3,149	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			34.00000	31	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,947.00000	4,119	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			24.00000	21	27.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,937.00000	5,110	27.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			3,011.00000	2,838	23.41	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	9.70	Put			24.00000	27	23.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			2,039.00000	1,871	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			52.00000	60	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			1,138.00000	1,003	16.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			152.00000	192	16.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			66.00000	56	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			3,079.00000	3,245	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			33.00000	29	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			4,046.00000	4,218	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			23.00000	21	27.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			5,036.00000	5,210	27.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			2,913.00000	2,740	22.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			26.00000	29	22.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			1,944.00000	1,778	18.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			57.00000	67	18.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,065.00000	934	16.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			178.00000	223	16.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			130.00000	110	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			2,244.00000	2,398	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			61.00000	52	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			3,174.00000	3,341	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			31.00000	28	25.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			4,145.00000	4,317	25.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			22.00000	20	27.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			5,136.00000	5,309	27.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			2,766.00000	2,593	22.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			29.00000	32	22.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			1,803.00000	1,639	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			67.00000	78	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			116.00000	98	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,380.00000	2,537	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			55.00000	47	23.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			3,318.00000	3,486	23.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			30.00000	27	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			4,293.00000	4,466	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			21.00000	19	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			5,285.00000	5,458	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			2,864.00000	2,691	22.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			27.00000	30	22.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			1,897.00000	1,731	18.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			60.00000	70	18.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			126.00000	106	22.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			2,289.00000	2,444	22.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			59.00000	50	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			3,222.00000	3,389	23.83	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	16.85	Call			31.00000	28	25.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			4,194.00000	4,367	25.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			22.00000	20	27.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			5,185.00000	5,359	27.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,158.00000	2,985	24.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			22.00000	24	24.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,182.00000	2,013	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			45.00000	51	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,258.00000	1,112	16.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			122.00000	151	16.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			157.00000	133	22.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			2,020.00000	2,171	22.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			74.00000	63	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,937.00000	3,101	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			35.00000	31	24.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,899.00000	4,070	24.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			24.00000	22	27.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,888.00000	5,060	27.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			2,962.00000	2,789	23.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			25.00000	28	23.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			1,991.00000	1,824	18.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			55.00000	63	18.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,101.00000	968	16.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			165.00000	207	16.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			525.00000	450	17.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			588.00000	689	17.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			136.00000	114	22.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			2,199.00000	2,353	22.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			63.00000	54	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			3,127.00000	3,293	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			32.00000	29	25.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			4,095.00000	4,268	25.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			23.00000	20	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			5,086.00000	5,259	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			3,060.00000	2,887	23.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			23.00000	26	23.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			2,086.00000	1,918	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			49.00000	57	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,176.00000	1,039	16.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			140.00000	177	16.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			146.00000	123	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			2,110.00000	2,262	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			68.00000	58	23.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			3,032.00000	3,197	23.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			33.00000	30	24.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.65	Put		3,997.00000	4,169	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		23.00000	21	27.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		4,987.00000	5,160	27.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		2,815.00000	2,642	22.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put		28.00000	31	22.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		1,850.00000	1,685	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		63.00000	74	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		994.00000	869	16.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		207.00000	258	16.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		121.00000	102	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		2,334.00000	2,490	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		57.00000	49	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		3,270.00000	3,437	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		30.00000	27	25.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		4,244.00000	4,416	25.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		22.00000	19	27.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		5,235.00000	5,408	27.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		268.00000	229	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,282.00000	1,418	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call		3,403.00000	3,230	25.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		17.00000	19	25.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call		2,424.00000	2,253	20.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put		38.00000	42	20.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call		1,481.00000	1,323	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put		95.00000	112	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call		742.00000	639	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		355.00000	427	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		182.00000	155	21.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		1,796.00000	1,944	21.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		89.00000	75	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		2,702.00000	2,864	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		42.00000	37	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		3,656.00000	3,826	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		26.00000	23	26.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		4,640.00000	4,812	26.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		14.00000	12	30.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		6,627.00000	6,801	30.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		6.00000	5	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		8,619.00000	8,794	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		3,256.00000	3,083	24.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		19.00000	22	24.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		2,279.00000	2,108	19.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		42.00000	47	19.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		1,347.00000	1,192	16.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		110.00000	131	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 15/03/2010 Currency Future	15.45	Call			79.00000	67	23.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			2,843.00000	3,006	23.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			25.00000	22	26.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			4,788.00000	4,961	26.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			13.00000	11	30.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			6,777.00000	6,950	30.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			5.00000	4	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			8,768.00000	8,943	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			13.00000	11	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			6,876.00000	7,050	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			5.00000	4	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			8,868.00000	9,043	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			12.00000	11	31.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			6,926.00000	7,100	31.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			4.00000	4	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			8,918.00000	9,093	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			12.00000	10	31.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			7,075.00000	7,249	31.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			4.00000	3	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			9,067.00000	9,242	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			11.00000	10	31.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			7,175.00000	7,349	31.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			4.00000	3	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			9,167.00000	9,342	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			11.00000	10	31.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			7,225.00000	7,399	31.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			4.00000	3	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			9,217.00000	9,392	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			11.00000	10	31.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			7,274.00000	7,449	31.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			3.00000	3	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			9,267.00000	9,442	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			2,668.00000	2,496	21.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			31.00000	35	21.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			894.00000	777	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			257.00000	315	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			51.00000	44	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,414.00000	3,583	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			21.00000	19	28.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,384.00000	5,558	28.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			11.00000	9	31.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			7,374.00000	7,548	31.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			3.00000	3	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			9,367.00000	9,542	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			12.00000	10	31.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.80	Put		7,125.00000	7,299	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		4.00000	3	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		9,117.00000	9,292	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		12.00000	11	31.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		6,976.00000	7,150	31.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		4.00000	4	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		8,968.00000	9,142	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		3,305.00000	3,132	24.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		18.00000	21	24.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		2,327.00000	2,156	20.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		40.00000	45	20.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		1,391.00000	1,236	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		105.00000	125	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		83.00000	70	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		2,796.00000	2,959	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		25.00000	23	26.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		4,739.00000	4,912	26.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		13.00000	12	30.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		6,727.00000	6,901	30.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		5.00000	4	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		8,719.00000	8,893	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		3,452.00000	3,279	25.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		16.00000	18	25.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		2,473.00000	2,301	20.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		36.00000	40	20.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		1,527.00000	1,368	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		90.00000	107	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		771.00000	665	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		334.00000	403	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		92.00000	78	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		2,656.00000	2,817	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		27.00000	24	26.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		4,590.00000	4,763	26.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		14.00000	12	30.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		6,578.00000	6,751	30.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		6.00000	5	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		8,569.00000	8,744	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		3,502.00000	3,328	25.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		15.00000	17	25.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		2,522.00000	2,350	21.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		35.00000	39	21.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		1,572.00000	1,412	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		86.00000	101	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		96.00000	81	23.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		2,609.00000	2,770	23.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.20	Call			27.00000	24	26.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put			4,540.00000	4,713	26.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call			14.00000	13	30.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put			6,528.00000	6,701	30.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call			6.00000	5	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put			8,519.00000	8,694	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call			3,354.00000	3,181	24.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put			18.00000	20	24.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call			2,376.00000	2,205	20.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put			39.00000	44	20.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call			1,436.00000	1,279	16.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put			99.00000	118	16.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call			86.00000	73	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put			2,749.00000	2,911	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call			26.00000	23	26.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			4,689.00000	4,862	26.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			14.00000	12	30.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			6,677.00000	6,851	30.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			5.00000	4	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			8,669.00000	8,843	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			13.00000	11	30.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			6,826.00000	7,000	30.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			5.00000	4	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			8,818.00000	8,993	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			2,619.00000	2,447	21.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put			32.00000	36	21.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call			1,664.00000	1,502	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put			77.00000	91	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			49.00000	42	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put			3,462.00000	3,631	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call			21.00000	18	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			5,434.00000	5,607	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			11.00000	9	31.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			7,424.00000	7,598	31.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			3.00000	3	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			9,417.00000	9,591	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			2,570.00000	2,399	21.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			34.00000	37	21.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			1,618.00000	1,457	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			81.00000	96	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			47.00000	41	24.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			3,511.00000	3,680	24.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			20.00000	18	28.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			5,484.00000	5,657	28.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			10.00000	9	31.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	20.15	Put			7,474.00000	7,648	31.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			3.00000	3	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			9,466.00000	9,641	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			2,717.00000	2,545	22.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			30.00000	34	22.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			1,757.00000	1,593	17.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			70.00000	82	17.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			438.00000	375	18.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put			751.00000	864	18.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call			53.00000	45	24.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put			3,366.00000	3,534	24.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call			21.00000	19	28.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put			5,335.00000	5,508	28.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call			11.00000	10	31.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put			7,324.00000	7,498	31.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call			3.00000	3	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put			9,317.00000	9,492	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call			3,649.00000	3,476	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put			13.00000	15	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call			108.00000	91	22.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put			2,471.00000	2,630	22.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call			29.00000	26	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put			4,392.00000	4,565	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call			15.00000	13	30.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put			6,379.00000	6,552	30.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call			7.00000	6	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			8,370.00000	8,544	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			100.00000	84	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put			2,563.00000	2,723	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			28.00000	25	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			4,491.00000	4,664	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call			15.00000	13	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			6,478.00000	6,652	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			6.00000	5	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			8,470.00000	8,644	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			3,600.00000	3,426	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			14.00000	15	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			104.00000	87	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			2,517.00000	2,676	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			28.00000	25	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			4,441.00000	4,614	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call			15.00000	13	30.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			6,428.00000	6,602	30.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			6.00000	5	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			8,420.00000	8,594	32.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	8.95	Call			3,748.00000	3,574	26.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			12.00000	13	26.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			16.00000	14	30.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			6,279.00000	6,453	30.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			7.00000	6	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			8,270.00000	8,445	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			3,847.00000	3,673	26.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			10.00000	12	26.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			16.00000	14	29.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			6,180.00000	6,353	29.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			8.00000	6	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			8,171.00000	8,345	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			3,798.00000	3,624	26.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			11.00000	12	26.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			16.00000	14	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			6,230.00000	6,403	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			7.00000	6	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			8,221.00000	8,395	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			3,896.00000	3,722	26.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			10.00000	11	26.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			17.00000	15	29.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			6,130.00000	6,304	29.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call			8.00000	7	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put			8,121.00000	8,295	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call			4,144.00000	3,970	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put			7.00000	8	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call			18.00000	16	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put			5,882.00000	6,055	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call			9.00000	8	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put			7,873.00000	8,047	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call			4,193.00000	4,019	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put			6.00000	8	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call			19.00000	17	29.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put			5,832.00000	6,006	29.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call			9.00000	8	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put			7,823.00000	7,997	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call			4,095.00000	3,920	27.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put			8.00000	9	27.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call			18.00000	16	29.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put			5,932.00000	6,105	29.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call			9.00000	8	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put			7,922.00000	8,096	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call			4,242.00000	4,068	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put			6.00000	7	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call			166.00000	142	22.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.45	Put		1,930.00000	2,081	22.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call		38.00000	33	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put		3,801.00000	3,972	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call		19.00000	17	29.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put		5,782.00000	5,956	29.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call		9.00000	8	32.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put		7,773.00000	7,947	32.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call		4,490.00000	4,315	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put		3.00000	4	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call		194.00000	165	21.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put		1,707.00000	1,854	21.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call		45.00000	39	24.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put		3,559.00000	3,728	24.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call		20.00000	18	28.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put		5,533.00000	5,707	28.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call		10.00000	9	32.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put		7,524.00000	7,698	32.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call		4,540.00000	4,365	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put		3.00000	4	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Call		4,045.00000	3,871	27.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Put		8.00000	9	27.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Call		18.00000	16	29.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Put		5,981.00000	6,155	29.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Call		9.00000	7	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Put		7,972.00000	8,146	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Call		4,639.00000	4,464	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Put		2.00000	3	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Call		4,838.00000	4,663	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Put		1.00000	2	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Call		4,689.00000	4,514	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Put		2.00000	3	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Call		3,699.00000	3,525	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Put		12.00000	14	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Call		4,738.00000	4,564	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Put		2.00000	2	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Call		4,341.00000	4,167	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Put		5.00000	6	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Call		177.00000	151	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Put		1,840.00000	1,990	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Call		41.00000	35	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Put		3,704.00000	3,874	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Call		19.00000	17	29.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Put		5,683.00000	5,856	29.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Call		10.00000	9	32.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Put		7,673.00000	7,847	32.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	8.40	Call		4,292.00000	4,118	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Put		5.00000	7	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Call		171.00000	146	21.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Put		1,885.00000	2,035	21.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Call		39.00000	34	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Put		3,753.00000	3,923	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Call		19.00000	17	29.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Put		5,733.00000	5,906	29.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Call		10.00000	8	32.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Put		7,723.00000	7,897	32.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.71870	12.89490		17.38	0.00	0	569.00
£ / R On 14/06/2010 Currency Future	12.90	Call		719.00000	641	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		724.00000	822	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		759.00000	676	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		664.00000	758	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		852.00000	758	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		557.00000	639	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		876.00000	780	17.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		532.00000	612	17.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		982.00000	876	16.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		437.00000	508	16.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		1,097.00000	983	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		352.00000	414	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call		1,067.00000	955	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put		372.00000	437	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,159.00000	1,040	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		314.00000	371	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		1,010.00000	902	16.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		415.00000	483	16.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		928.00000	827	17.04	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put		483.00000	558	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		827.00000	736	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		583.00000	667	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		781.00000	695	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		636.00000	726	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		739.00000	658	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		694.00000	790	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		804.00000	714	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		609.00000	696	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		954.00000	851	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		460.00000	533	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		804.00000	714	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		609.00000	696	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		682.00000	607	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		787.00000	888	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 14/06/2010 Currency Future	13.05	Call			664.00000	591	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			819.00000	922	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			597.00000	531	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			952.00000	1,063	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			646.00000	575	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			851.00000	957	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			553.00000	491	18.85	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put			1,058.00000	1,173	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			340.00000	302	20.96	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,845.00000	1,984	20.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			76.00000	66	24.71	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,681.00000	4,848	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			630.00000	560	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			885.00000	992	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			582.00000	518	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			987.00000	1,099	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			567.00000	504	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			1,022.00000	1,136	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			538.00000	479	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			1,094.00000	1,210	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			512.00000	455	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			1,167.00000	1,286	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			463.00000	411	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,318.00000	1,443	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			409.00000	364	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,515.00000	1,646	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			400.00000	356	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,555.00000	1,687	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			381.00000	339	20.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,636.00000	1,771	20.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			372.00000	331	20.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,677.00000	1,813	20.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			347.00000	309	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,803.00000	1,941	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			356.00000	316	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,761.00000	1,898	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			440.00000	392	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,396.00000	1,523	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			499.00000	444	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,204.00000	1,325	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			474.00000	422	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,280.00000	1,403	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			486.00000	433	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,242.00000	1,364	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			430.00000	382	19.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.90	Put		1,435.00000	1,564	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		390.00000	347	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,595.00000	1,729	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		364.00000	324	20.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,719.00000	1,855	20.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		419.00000	373	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,475.00000	1,604	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		451.00000	401	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,357.00000	1,483	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		419.00000	373	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,475.00000	1,604	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		430.00000	382	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,435.00000	1,564	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		474.00000	422	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,280.00000	1,403	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		525.00000	467	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		1,130.00000	1,248	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		311.00000	277	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		2,016.00000	2,158	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		219.00000	193	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,674.00000	2,825	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		141.00000	124	24.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,596.00000	3,756	24.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		84.00000	73	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		4,539.00000	4,704	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		45.00000	39	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		5,500.00000	5,671	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		224.00000	198	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,629.00000	2,779	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		144.00000	127	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,549.00000	3,708	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		86.00000	75	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		4,491.00000	4,656	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		46.00000	41	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		5,451.00000	5,622	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		4,311.00000	4,138	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		16.00000	19	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		2,843.00000	2,670	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		48.00000	51	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		1,479.00000	1,336	16.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		185.00000	217	16.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		156.00000	138	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		3,361.00000	3,519	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		72.00000	62	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,777.00000	4,944	24.74	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	19.10	Call			31.00000	28	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			6,236.00000	6,410	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			22.00000	20	27.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,727.00000	7,901	27.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			4,752.00000	4,578	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			7.00000	9	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,283.00000	3,110	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			38.00000	41	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			1,853.00000	1,696	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			108.00000	128	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			191.00000	168	22.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,946.00000	3,100	22.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			95.00000	82	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			4,350.00000	4,513	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			37.00000	33	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,792.00000	5,964	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			24.00000	22	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			7,279.00000	7,453	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			4,999.00000	4,824	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			5.00000	6	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			3,527.00000	3,354	22.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			32.00000	35	22.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			2,073.00000	1,911	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			78.00000	92	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			214.00000	189	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,719.00000	2,870	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			110.00000	96	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			4,115.00000	4,277	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			43.00000	38	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			5,548.00000	5,719	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			25.00000	23	26.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			7,030.00000	7,204	26.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			3,429.00000	3,256	21.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			34.00000	37	21.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			2,453.00000	2,282	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			58.00000	63	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			1,560.00000	1,413	16.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			165.00000	194	16.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			902.00000	803	17.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			507.00000	585	17.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			325.00000	289	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,930.00000	2,071	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			204.00000	180	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,809.00000	2,962	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			132.00000	117	24.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.50	Put		3,737.00000	3,898	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		2,550.00000	2,379	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		55.00000	60	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		1,641.00000	1,492	16.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		147.00000	173	16.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		138.00000	122	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,643.00000	3,803	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		81.00000	71	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,586.00000	4,752	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		3,576.00000	3,403	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		31.00000	34	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		2,599.00000	2,427	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		54.00000	58	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		1,683.00000	1,532	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		138.00000	163	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		74.00000	64	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,729.00000	4,896	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		291.00000	259	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		2,146.00000	2,290	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		182.00000	161	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		3,037.00000	3,192	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		120.00000	105	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,975.00000	4,136	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		65.00000	57	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,920.00000	5,088	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		258.00000	229	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		2,363.00000	2,510	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		163.00000	144	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		3,268.00000	3,425	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		104.00000	90	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		4,209.00000	4,371	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		56.00000	49	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		5,161.00000	5,330	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		3,185.00000	3,012	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		40.00000	43	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		2,211.00000	2,044	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		66.00000	75	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		1,363.00000	1,227	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		218.00000	259	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		229.00000	203	22.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,584.00000	2,734	22.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		147.00000	130	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		3,502.00000	3,661	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		89.00000	77	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		4,444.00000	4,609	24.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.25	Call			47.00000	42	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			5,403.00000	5,573	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			3,038.00000	2,865	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			43.00000	46	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			1,256.00000	1,131	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			261.00000	312	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			2,989.00000	2,816	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			44.00000	48	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,028.00000	1,867	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			83.00000	99	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,223.00000	1,100	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			278.00000	331	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			700.00000	624	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			755.00000	855	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			209.00000	185	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,764.00000	2,916	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			135.00000	119	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,690.00000	3,850	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			79.00000	68	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			4,634.00000	4,800	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			42.00000	37	24.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			5,597.00000	5,768	24.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			2,892.00000	2,719	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			47.00000	50	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			1,940.00000	1,781	16.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			95.00000	113	16.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			199.00000	176	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,855.00000	3,008	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			130.00000	114	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,785.00000	3,946	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			39.00000	35	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			5,694.00000	5,866	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			2,794.00000	2,621	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			49.00000	53	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			124.00000	110	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,880.00000	4,041	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			69.00000	61	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,824.00000	4,992	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			3,087.00000	2,914	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			42.00000	45	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			2,118.00000	1,955	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			73.00000	86	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			1,290.00000	1,162	16.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			245.00000	294	16.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			3,234.00000	3,061	21.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.70	Put		39.00000	42	21.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,260.00000	2,089	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		65.00000	70	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,401.00000	1,261	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		206.00000	242	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		235.00000	208	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,540.00000	2,689	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		150.00000	132	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		3,455.00000	3,614	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		92.00000	80	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		4,397.00000	4,561	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		49.00000	43	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		5,354.00000	5,524	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,260.00000	2,089	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		65.00000	70	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,401.00000	1,261	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		206.00000	242	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		235.00000	208	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,540.00000	2,689	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		2,940.00000	2,768	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		45.00000	49	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		1,984.00000	1,824	16.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		89.00000	105	16.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		1,191.00000	1,070	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		296.00000	351	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		40.00000	36	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		5,646.00000	5,817	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		1,896.00000	1,739	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		101.00000	120	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		1,128.00000	1,011	16.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		333.00000	392	16.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		195.00000	172	22.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		2,900.00000	3,054	22.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		127.00000	112	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		3,832.00000	3,993	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		38.00000	34	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		5,743.00000	5,915	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		3,380.00000	3,207	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		35.00000	38	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		2,405.00000	2,233	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		60.00000	65	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		1,519.00000	1,374	16.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		174.00000	205	16.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		252.00000	223	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		2,407.00000	2,554	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	16.05	Call			160.00000	141	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			3,315.00000	3,472	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			101.00000	87	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			4,256.00000	4,419	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			54.00000	47	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			5,209.00000	5,379	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			27.00000	25	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,683.00000	6,856	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			14.00000	12	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			8,669.00000	8,843	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			2,308.00000	2,137	16.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			63.00000	68	16.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			1,440.00000	1,298	16.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			195.00000	230	16.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			27.00000	25	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			6,782.00000	6,956	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			13.00000	11	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			8,768.00000	8,943	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			26.00000	24	26.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			6,881.00000	7,055	26.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			12.00000	11	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			8,867.00000	9,042	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			3,136.00000	2,963	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			41.00000	44	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			2,163.00000	1,999	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			68.00000	81	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			1,325.00000	1,194	16.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			230.00000	276	16.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			178.00000	157	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			3,083.00000	3,239	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			63.00000	55	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			4,968.00000	5,137	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			26.00000	24	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			6,931.00000	7,105	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			12.00000	10	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			8,917.00000	9,092	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,028.00000	1,867	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			83.00000	99	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,223.00000	1,100	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			278.00000	331	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			700.00000	624	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			755.00000	855	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			167.00000	147	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,222.00000	3,379	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			57.00000	50	24.82	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	17.95	Put		5,113.00000	5,282	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		25.00000	23	26.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		7,080.00000	7,254	26.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		11.00000	9	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		9,066.00000	9,241	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		167.00000	147	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,222.00000	3,379	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		25.00000	23	27.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		7,130.00000	7,304	27.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		11.00000	9	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		9,116.00000	9,290	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		153.00000	135	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		3,408.00000	3,566	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		51.00000	45	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		5,306.00000	5,476	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call		10.00000	8	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put		9,265.00000	9,440	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call		2,745.00000	2,573	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put		50.00000	54	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call		1,810.00000	1,655	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put		115.00000	136	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		613.00000	546	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		918.00000	1,027	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call		24.00000	22	27.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put		7,329.00000	7,503	27.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call		9.00000	8	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put		9,314.00000	9,489	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		2,648.00000	2,476	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		53.00000	57	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		1,725.00000	1,572	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		130.00000	154	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		23.00000	21	27.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		7,428.00000	7,603	27.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		9.00000	8	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		9,414.00000	9,589	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		2,696.00000	2,524	18.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		51.00000	55	18.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		1,767.00000	1,613	16.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		122.00000	145	16.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		1,038.00000	928	16.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		393.00000	460	16.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		23.00000	21	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		7,379.00000	7,553	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		9.00000	8	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		9,364.00000	9,539	28.11	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 14/06/2010 Currency Future	18.10	Call		52.00000	46	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		5,257.00000	5,427	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		24.00000	22	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		7,229.00000	7,403	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		10.00000	9	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		9,215.00000	9,390	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		170.00000	151	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		3,176.00000	3,332	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		59.00000	52	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		5,064.00000	5,233	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		11.00000	10	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		9,016.00000	9,191	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		3,478.00000	3,305	21.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		33.00000	36	21.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		2,502.00000	2,330	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		57.00000	61	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		1,600.00000	1,452	16.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		155.00000	183	16.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		28.00000	26	26.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		6,583.00000	6,757	26.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		15.00000	13	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		8,570.00000	8,744	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		28.00000	26	26.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		6,534.00000	6,707	26.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call		15.00000	13	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		8,520.00000	8,694	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		3,331.00000	3,158	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		37.00000	40	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		2,356.00000	2,185	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		61.00000	66	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		27.00000	25	26.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		6,732.00000	6,906	26.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		13.00000	12	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		8,718.00000	8,893	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		186.00000	165	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		2,991.00000	3,146	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		67.00000	59	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		4,872.00000	5,040	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		26.00000	24	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		6,832.00000	7,006	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		13.00000	11	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		8,818.00000	8,992	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		174.00000	154	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		3,129.00000	3,285	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		61.00000	54	24.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.85	Put		5,016.00000	5,185	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		26.00000	23	26.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		6,981.00000	7,155	26.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		11.00000	10	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		8,967.00000	9,141	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		23.00000	21	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		7,478.00000	7,652	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		9.00000	7	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		9,464.00000	9,639	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call		24.00000	22	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		7,180.00000	7,354	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call		10.00000	9	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put		9,165.00000	9,340	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call		3,674.00000	3,501	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put		30.00000	32	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call		30.00000	27	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put		6,385.00000	6,558	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call		16.00000	14	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put		8,371.00000	8,546	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call		29.00000	26	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put		6,484.00000	6,658	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call		15.00000	13	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put		8,471.00000	8,645	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call		3,625.00000	3,452	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put		30.00000	33	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call		29.00000	27	25.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put		6,434.00000	6,608	25.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call		16.00000	14	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put		8,421.00000	8,595	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call		3,773.00000	3,599	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put		28.00000	30	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call		240.00000	213	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put		2,495.00000	2,644	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call		30.00000	28	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put		6,285.00000	6,459	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call		17.00000	15	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put		8,272.00000	8,446	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call		3,871.00000	3,697	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put		26.00000	28	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call		31.00000	29	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put		6,186.00000	6,360	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call		18.00000	16	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put		8,173.00000	8,347	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call		3,822.00000	3,648	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put		27.00000	29	23.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.10	Call			246.00000	218	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			2,451.00000	2,599	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			98.00000	85	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			4,303.00000	4,466	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			18.00000	16	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			8,223.00000	8,397	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			3,920.00000	3,746	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			25.00000	27	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			32.00000	29	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			6,137.00000	6,310	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call			19.00000	17	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put			8,124.00000	8,298	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call			4,166.00000	3,992	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put			21.00000	23	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call			34.00000	31	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put			5,890.00000	6,063	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call			21.00000	19	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put			7,876.00000	8,050	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call			4,214.00000	4,041	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put			19.00000	23	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call			297.00000	265	21.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put			2,102.00000	2,246	21.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call			122.00000	108	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put			3,927.00000	4,089	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call			36.00000	32	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put			5,841.00000	6,013	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call			22.00000	20	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put			7,827.00000	8,001	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call			4,117.00000	3,943	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put			22.00000	24	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call			285.00000	252	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put			2,190.00000	2,334	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call			117.00000	101	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put			4,022.00000	4,183	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call			33.00000	31	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put			5,938.00000	6,112	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call			21.00000	19	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put			7,926.00000	8,100	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call			4,507.00000	4,333	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put			12.00000	14	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call			23.00000	21	27.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put			7,528.00000	7,702	27.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call			4,556.00000	4,381	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Put			11.00000	13	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call			4,263.00000	4,090	24.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	8.65	Put		18.00000	21	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call		304.00000	271	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put		2,059.00000	2,202	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call		22.00000	20	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put		7,777.00000	7,951	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Call		4,068.00000	3,894	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Put		23.00000	25	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Call		278.00000	246	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Put		2,233.00000	2,377	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Call		114.00000	98	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Put		4,069.00000	4,230	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Call		33.00000	30	25.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Put		5,988.00000	6,162	25.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Call		21.00000	18	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Put		7,976.00000	8,149	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Call		4,654.00000	4,479	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Put		9.00000	11	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Call		4,851.00000	4,676	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Put		6.00000	7	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Call		4,703.00000	4,528	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Put		8.00000	10	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Call		3,724.00000	3,550	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Put		29.00000	31	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Call		4,360.00000	4,187	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Put		15.00000	18	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Call		317.00000	283	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Put		1,973.00000	2,114	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Call		22.00000	20	27.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Put		7,677.00000	7,852	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.30960	11.29930		16.87	3,019,663.20	267	35,976.00
€ / R On 14/12/2009 Currency Future	11.30	Call		285.00000	292	16.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		285.00000	282	16.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		354.00000	376	17.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		205.00000	216	17.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		386.00000	407	17.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		187.00000	197	17.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		420.00000	439	17.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		170.00000	179	17.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		490.00000	507	17.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		140.00000	147	17.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		454.00000	472	17.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		155.00000	162	17.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		330.00000	347	17.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		230.00000	237	17.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.35	Call			264.00000	271	17.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			315.00000	312	17.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call			306.00000	319	16.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			257.00000	259	16.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			74.00000	78	20.41	0.00	0	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put			975.00000	968	20.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			5.00000	5	29.30	0.00	0	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,306.00000	3,295	29.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			245.00000	252	17.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			346.00000	343	17.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			49.00000	51	21.59	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,249.00000	1,242	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			211.00000	217	17.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			412.00000	408	17.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			156.00000	161	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			557.00000	552	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			181.00000	187	18.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			482.00000	478	18.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			145.00000	150	18.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			595.00000	590	18.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			134.00000	139	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			635.00000	630	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			168.00000	174	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			519.00000	514	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			115.00000	120	19.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			716.00000	710	19.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			227.00000	234	17.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			378.00000	375	17.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			124.00000	129	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			675.00000	670	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			196.00000	202	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			446.00000	442	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			99.00000	104	19.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			800.00000	794	19.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			92.00000	96	19.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			843.00000	837	19.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			86.00000	90	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			886.00000	880	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			107.00000	112	19.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			758.00000	752	19.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			80.00000	83	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			930.00000	924	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			69.00000	72	20.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,020.00000	1,013	20.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			45.00000	48	21.79	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	12.55	Put		1,296.00000	1,288	21.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		52.00000	55	21.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,203.00000	1,195	21.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		56.00000	59	21.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,156.00000	1,149	21.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		40.00000	42	22.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,390.00000	1,382	22.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		37.00000	39	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,438.00000	1,430	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		35.00000	37	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,485.00000	1,477	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		33.00000	35	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,533.00000	1,525	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		25.00000	27	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,726.00000	1,718	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		20.00000	21	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,921.00000	1,912	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		16.00000	17	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,116.00000	2,107	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		18.00000	19	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,018.00000	2,010	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		17.00000	18	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,067.00000	2,058	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		17.00000	18	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,067.00000	2,058	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		12.00000	13	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,363.00000	2,353	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		11.00000	12	26.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,412.00000	2,403	26.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		13.00000	14	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,313.00000	2,304	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		13.00000	14	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,264.00000	2,255	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		14.00000	15	25.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,215.00000	2,206	25.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		13.00000	14	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,264.00000	2,255	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		15.00000	16	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,166.00000	2,156	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		10.00000	10	26.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,560.00000	2,551	26.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		19.00000	20	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,969.00000	1,961	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		4.00000	4	30.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,555.00000	3,545	30.18	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	13.75	Call			11.00000	11	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,461.00000	2,452	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			9.00000	9	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,659.00000	2,650	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			8.00000	8	27.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,759.00000	2,749	27.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			7.00000	8	27.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,858.00000	2,848	27.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			7.00000	7	28.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,957.00000	2,947	28.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			18.00000	19	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,018.00000	2,010	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			16.00000	17	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,116.00000	2,107	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			10.00000	11	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,511.00000	2,501	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			9.00000	10	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,610.00000	2,600	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			8.00000	9	27.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,709.00000	2,699	27.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			24.00000	26	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,775.00000	1,766	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			21.00000	23	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,872.00000	1,863	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			12.00000	13	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,363.00000	2,353	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			21.00000	23	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,872.00000	1,863	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			10.00000	10	26.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,560.00000	2,551	26.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			22.00000	24	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,823.00000	1,814	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			10.00000	11	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,511.00000	2,501	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			9.00000	10	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,610.00000	2,600	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			8.00000	8	27.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,808.00000	2,798	27.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			8.00000	8	27.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,759.00000	2,749	27.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			27.00000	29	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,678.00000	1,669	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			29.00000	31	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,629.00000	1,621	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			22.00000	24	23.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.10	Put		1,823.00000	1,814	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		13.00000	14	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,313.00000	2,304	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		29.00000	31	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,629.00000	1,621	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		31.00000	33	22.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,581.00000	1,573	22.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		24.00000	26	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,775.00000	1,766	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		42.00000	45	21.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,343.00000	1,335	21.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		60.00000	63	21.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,111.00000	1,103	21.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		40.00000	42	22.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,390.00000	1,382	22.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		64.00000	68	20.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,065.00000	1,058	20.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		56.00000	59	21.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,156.00000	1,149	21.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		42.00000	45	21.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,343.00000	1,335	21.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		725.00000	736	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		76.00000	76	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		5.00000	5	29.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,355.00000	3,345	29.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		898.00000	906	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		49.00000	47	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		4.00000	4	29.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,455.00000	3,445	29.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		1,758.00000	1,769	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		9.00000	10	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		2.00000	2	32.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,253.00000	4,243	32.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		1.00000	1	36.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,752.00000	5,741	36.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		1.00000	1	42.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		7,251.00000	7,241	42.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,055.00000	2,066	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		6.00000	6	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		643.00000	655	17.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		94.00000	96	17.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		3.00000	3	31.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,954.00000	3,943	31.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		1.00000	1	36.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,452.00000	5,441	36.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	18.25	Call			1.00000	1	41.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,951.00000	6,941	41.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			74.00000	78	20.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			975.00000	968	20.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,204.00000	2,215	26.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			5.00000	5	26.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			768.00000	777	18.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			68.00000	68	18.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			3.00000	3	31.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,804.00000	3,794	31.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			1.00000	1	35.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,302.00000	5,292	35.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			1.00000	1	40.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,801.00000	6,791	40.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,500.00000	3,510	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			0.00000	0	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,502.00000	2,513	27.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			3.00000	3	27.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,513.00000	1,524	21.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			14.00000	14	21.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			603.00000	617	17.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			104.00000	107	17.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			4.00000	4	30.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,505.00000	3,495	30.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			2.00000	2	33.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,503.00000	4,492	33.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,599.00000	3,610	30.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			0.00000	0	30.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,602.00000	2,612	28.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			2.00000	3	28.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,611.00000	1,622	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			12.00000	12	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			684.00000	695	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			85.00000	86	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			4.00000	5	29.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,405.00000	3,395	29.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			2.00000	2	32.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,403.00000	4,393	32.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,649.00000	3,660	30.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			0.00000	0	30.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,651.00000	2,662	28.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			2.00000	2	28.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,660.00000	1,671	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			11.00000	11	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			2.00000	2	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 14/12/2009 Currency Future	15.65	Put		4,353.00000	4,343	32.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,400.00000	3,410	30.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		0.00000	0	30.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,402.00000	2,413	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		3.00000	4	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,415.00000	1,426	21.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		16.00000	17	21.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		527.00000	542	17.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		127.00000	133	17.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		4.00000	4	30.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,605.00000	3,594	30.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		2.00000	2	33.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,602.00000	4,592	33.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,300.00000	3,310	30.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		0.00000	0	30.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,303.00000	2,314	26.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		4.00000	4	26.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,318.00000	1,329	20.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		19.00000	19	20.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		4.00000	4	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,704.00000	3,694	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		2.00000	2	33.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,702.00000	4,692	33.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,200.00000	3,210	30.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		1.00000	1	30.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,222.00000	1,232	19.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		22.00000	23	19.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		2.00000	2	34.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,802.00000	4,792	34.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,250.00000	3,260	30.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		1.00000	1	30.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,253.00000	2,264	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		4.00000	5	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,270.00000	1,281	20.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		21.00000	21	20.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		3.00000	4	30.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,754.00000	3,744	30.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		2.00000	2	33.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,752.00000	4,742	33.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,450.00000	3,460	30.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	30.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,452.00000	2,463	27.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		3.00000	3	27.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,464.00000	1,475	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		15.00000	15	21.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.85	Call			564.00000	579	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			115.00000	119	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			2.00000	2	33.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,553.00000	4,542	33.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,549.00000	3,560	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			0.00000	0	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,552.00000	2,562	28.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			2.00000	3	28.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,562.00000	1,573	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			13.00000	13	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			2.00000	2	33.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,453.00000	4,442	33.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,699.00000	3,710	30.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	30.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,701.00000	2,712	29.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			2.00000	2	29.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,709.00000	1,720	23.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			10.00000	10	23.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			2.00000	2	32.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,303.00000	4,293	32.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,699.00000	3,710	30.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	30.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,799.00000	3,810	30.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			0.00000	0	30.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,801.00000	2,812	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			2.00000	2	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,808.00000	1,819	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			8.00000	9	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			854.00000	863	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			55.00000	53	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			5.00000	6	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,206.00000	3,196	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			2.00000	3	32.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,203.00000	4,193	32.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			3,999.00000	4,010	30.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			0.00000	0	30.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			3,000.00000	3,011	30.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	1	30.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			2,005.00000	2,016	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			6.00000	7	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,034.00000	1,041	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			35.00000	32	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			6.00000	7	28.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			3,007.00000	2,997	28.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			3.00000	3	31.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.30	Put		4,004.00000	3,993	31.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		4,099.00000	4,110	30.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		0.00000	0	30.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		3,100.00000	3,111	30.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		1.00000	1	30.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		2,105.00000	2,115	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		5.00000	6	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		1,127.00000	1,136	19.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		28.00000	27	19.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		7.00000	7	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		2,908.00000	2,898	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		3.00000	3	31.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		3,904.00000	3,894	31.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		1.00000	1	37.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		5,902.00000	5,891	37.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		1.00000	1	44.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		7,901.00000	7,891	44.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		1.00000	1	37.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		6,001.00000	5,991	37.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		0.00000	1	44.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		8,001.00000	7,991	44.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		3,899.00000	3,910	30.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		0.00000	0	30.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		2,901.00000	2,911	30.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		1.00000	2	30.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		1,907.00000	1,917	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		7.00000	8	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		943.00000	951	18.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		44.00000	41	18.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		3.00000	3	32.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		4,103.00000	4,093	32.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		1.00000	1	38.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		6,101.00000	6,091	38.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		0.00000	1	44.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		8,101.00000	8,091	44.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		1.00000	1	38.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		6,201.00000	6,191	38.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		0.00000	0	44.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		8,201.00000	8,191	44.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		1.00000	1	38.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		6,351.00000	6,341	38.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		0.00000	0	44.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		8,351.00000	8,341	44.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		1.00000	1	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,451.00000	6,441	39.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.75	Call			0.00000	0	44.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,451.00000	8,441	44.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			1.00000	1	39.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,601.00000	6,591	39.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	44.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,601.00000	8,591	44.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			1.00000	1	39.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,551.00000	6,541	39.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			0.00000	0	44.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,551.00000	8,541	44.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			1.00000	1	38.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,301.00000	6,291	38.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			0.00000	0	44.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,301.00000	8,291	44.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			4,049.00000	4,060	30.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			0.00000	0	30.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			3,050.00000	3,061	30.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			1.00000	1	30.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			1,080.00000	1,089	18.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			31.00000	29	18.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			1.00000	1	37.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			5,952.00000	5,941	37.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			1.00000	1	44.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			7,951.00000	7,941	44.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			3,949.00000	3,960	30.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			0.00000	0	30.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			2,950.00000	2,961	30.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put			1.00000	2	30.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			1,956.00000	1,967	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			7.00000	7	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call			988.00000	996	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			39.00000	36	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			3.00000	3	31.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			4,053.00000	4,043	31.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			1.00000	1	37.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			6,051.00000	6,041	37.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			0.00000	1	44.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			8,051.00000	8,041	44.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,849.00000	3,860	30.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			0.00000	0	30.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,851.00000	2,861	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			1.00000	2	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,857.00000	1,868	24.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			8.00000	8	24.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			3.00000	3	32.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.45	Put			4,153.00000	4,143	32.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call			1.00000	1	38.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			6,151.00000	6,141	38.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			0.00000	0	44.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			8,151.00000	8,141	44.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call			1.00000	1	39.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put			6,501.00000	6,491	39.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call			0.00000	0	44.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put			8,501.00000	8,491	44.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call			1.00000	1	39.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put			6,401.00000	6,391	39.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call			0.00000	0	44.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put			8,401.00000	8,391	44.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call			4,199.00000	4,210	30.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put			0.00000	0	30.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call			1.00000	1	37.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put			5,802.00000	5,791	37.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call			1.00000	1	44.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put			7,801.00000	7,791	44.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call			4,149.00000	4,160	30.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put			0.00000	0	30.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call			3,150.00000	3,160	30.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put			1.00000	1	30.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call			2,154.00000	2,165	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put			5.00000	5	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call			1,174.00000	1,184	19.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put			24.00000	25	19.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call			3.00000	3	31.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put			3,854.00000	3,844	31.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call			1.00000	1	37.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put			5,852.00000	5,841	37.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call			1.00000	1	44.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put			7,851.00000	7,841	44.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call			4,249.00000	4,260	30.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put			0.00000	0	30.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call			1.00000	1	44.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put			7,751.00000	7,741	44.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call			4,299.00000	4,310	30.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put			0.00000	0	30.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call			1.00000	1	36.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put			5,702.00000	5,691	36.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call			1.00000	1	43.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put			7,701.00000	7,691	43.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call			4,349.00000	4,360	30.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put			0.00000	0	30.84	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	7.95	Call			3,350.00000	3,360	30.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put			0.00000	0	30.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call			2,353.00000	2,363	27.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put			3.00000	4	27.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call			1,367.00000	1,377	20.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put			17.00000	18	20.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call			4.00000	4	30.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put			3,654.00000	3,644	30.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call			1.00000	1	36.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put			5,652.00000	5,641	36.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call			1.00000	1	43.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put			7,651.00000	7,641	43.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.49960		11.48850		17.09	172,494.00	15	3,017.00
€ / R On 15/03/2010 Currency Future	11.50	Call			478.00000	490	17.09	0.00	0	24.00
€ / R On 15/03/2010 Currency Future	11.50	Put			490.00000	491	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			541.00000	561	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			403.00000	412	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call			567.00000	587	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put			378.00000	387	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			594.00000	613	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			355.00000	363	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			650.00000	668	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			311.00000	318	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			621.00000	640	16.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			333.00000	340	16.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			679.00000	697	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			291.00000	297	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			519.00000	537	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			431.00000	437	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call			498.00000	513	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			460.00000	463	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			459.00000	471	17.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			520.00000	521	17.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call			440.00000	452	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			552.00000	552	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			406.00000	417	17.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			617.00000	617	17.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			359.00000	370	18.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			721.00000	720	18.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			374.00000	385	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			686.00000	685	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			345.00000	355	18.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			757.00000	756	18.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			332.00000	342	18.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			793.00000	792	18.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.00	Call			319.00000	328	18.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			830.00000	829	18.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			295.00000	304	18.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			906.00000	904	18.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			202.00000	209	20.18	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,313.00000	1,309	20.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			741.00000	757	16.57	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			252.00000	258	16.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			306.00000	316	18.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			868.00000	866	18.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			406.00000	417	17.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			617.00000	617	17.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			390.00000	401	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			651.00000	651	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			283.00000	292	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			945.00000	943	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			273.00000	281	19.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			984.00000	982	19.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			262.00000	271	19.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,024.00000	1,021	19.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,248.00000	3,260	25.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			10.00000	11	25.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,264.00000	2,276	20.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			26.00000	27	20.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,311.00000	1,331	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			73.00000	82	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			130.00000	134	22.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,891.00000	1,884	22.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			57.00000	61	23.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,818.00000	2,812	23.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			25.00000	27	24.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,787.00000	3,778	24.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			15.00000	16	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,777.00000	4,766	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,298.00000	3,310	25.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			9.00000	10	25.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,313.00000	2,325	21.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			25.00000	26	21.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,357.00000	1,376	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			69.00000	77	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			134.00000	138	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,845.00000	1,839	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			59.00000	64	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,771.00000	2,764	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			26.00000	28	24.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.20	Put		3,738.00000	3,729	24.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		15.00000	16	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,727.00000	4,716	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,397.00000	3,408	26.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		8.00000	9	26.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,411.00000	2,423	21.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		22.00000	24	21.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,450.00000	1,468	17.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		62.00000	68	17.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		143.00000	148	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,754.00000	1,748	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		64.00000	69	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,676.00000	2,670	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		28.00000	31	24.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,640.00000	3,631	24.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		16.00000	17	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,628.00000	4,617	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,446.00000	3,458	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		8.00000	8	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,460.00000	2,472	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		21.00000	23	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,497.00000	1,514	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		59.00000	64	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		709.00000	727	16.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		271.00000	277	16.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		148.00000	153	21.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,709.00000	1,703	21.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		67.00000	72	23.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,629.00000	2,623	23.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		29.00000	32	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,591.00000	3,582	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		16.00000	17	26.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,578.00000	4,568	26.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,347.00000	3,359	25.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		9.00000	9	25.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,362.00000	2,374	21.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		23.00000	25	21.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,404.00000	1,422	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		65.00000	72	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		138.00000	143	21.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,800.00000	1,793	21.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		62.00000	67	23.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,723.00000	2,717	23.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		27.00000	29	24.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,689.00000	3,680	24.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	16.15	Call			16.00000	16	26.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,677.00000	4,667	26.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,595.00000	3,607	26.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			7.00000	7	26.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,607.00000	2,619	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			18.00000	20	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,638.00000	1,653	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			50.00000	54	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			805.00000	821	16.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			217.00000	221	16.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			163.00000	169	21.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,575.00000	1,569	21.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			76.00000	82	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,488.00000	2,482	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			33.00000	36	24.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,445.00000	3,436	24.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			18.00000	18	25.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,429.00000	4,419	25.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,694.00000	3,706	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			6.00000	6	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,705.00000	2,718	23.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			17.00000	18	23.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,733.00000	1,747	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			45.00000	48	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			874.00000	888	16.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			185.00000	188	16.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			175.00000	181	20.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,487.00000	1,481	20.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			83.00000	89	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,394.00000	2,390	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			36.00000	39	24.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,347.00000	3,339	24.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			19.00000	19	25.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,330.00000	4,320	25.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,645.00000	3,656	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			6.00000	7	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,656.00000	2,669	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			18.00000	19	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,686.00000	1,700	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			47.00000	51	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			839.00000	854	16.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			201.00000	204	16.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			169.00000	175	20.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,531.00000	1,525	20.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			79.00000	86	23.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.85	Put		2,441.00000	2,436	23.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		35.00000	37	24.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,396.00000	3,388	24.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		18.00000	19	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,380.00000	4,369	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,496.00000	3,507	26.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		7.00000	8	26.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,509.00000	2,521	22.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		20.00000	22	22.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,544.00000	1,560	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		55.00000	61	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		153.00000	158	21.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,664.00000	1,658	21.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		70.00000	75	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,581.00000	2,576	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		31.00000	33	24.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,542.00000	3,534	24.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		17.00000	18	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,528.00000	4,518	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,545.00000	3,557	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		7.00000	7	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,558.00000	2,570	22.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		19.00000	21	22.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,591.00000	1,607	18.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		53.00000	57	18.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		773.00000	789	16.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		234.00000	239	16.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		158.00000	163	21.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,619.00000	1,614	21.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		73.00000	79	23.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,534.00000	2,529	23.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		32.00000	35	24.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,493.00000	3,485	24.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		17.00000	18	25.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,479.00000	4,468	25.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,744.00000	3,755	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		5.00000	6	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,755.00000	2,767	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		16.00000	17	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,781.00000	1,795	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		43.00000	45	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		909.00000	923	16.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		170.00000	173	16.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		181.00000	187	20.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,443.00000	1,438	20.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.75	Call			86.00000	93	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,348.00000	2,343	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			37.00000	41	24.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,299.00000	3,291	24.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			19.00000	20	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,280.00000	4,270	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,794.00000	3,805	27.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			5.00000	5	27.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,804.00000	2,816	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			15.00000	17	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,829.00000	1,842	18.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			40.00000	42	18.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			945.00000	959	16.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			157.00000	159	16.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			188.00000	194	20.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,399.00000	1,395	20.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			90.00000	97	22.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,302.00000	2,297	22.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			39.00000	42	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,251.00000	3,243	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			19.00000	20	25.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,231.00000	4,221	25.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			3,993.00000	4,004	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			4.00000	4	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			3,001.00000	3,014	24.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			13.00000	14	24.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			2,021.00000	2,033	19.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			33.00000	33	19.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			1,098.00000	1,109	16.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			109.00000	110	16.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			217.00000	224	19.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,229.00000	1,225	19.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			107.00000	115	22.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			2,119.00000	2,115	22.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			46.00000	50	23.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			3,058.00000	3,050	23.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			21.00000	22	24.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			4,033.00000	4,023	24.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			4,142.00000	4,153	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			3.00000	3	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			3,150.00000	3,161	25.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			11.00000	12	25.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			2,167.00000	2,179	20.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			28.00000	29	20.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			1,220.00000	1,241	16.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.35	Put		81.00000	92	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		243.00000	251	19.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,104.00000	1,101	19.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		122.00000	126	22.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		1,983.00000	1,976	22.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		52.00000	56	23.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		2,914.00000	2,907	23.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		23.00000	25	24.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,885.00000	3,876	24.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		10.00000	10	29.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,872.00000	5,861	29.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		5.00000	5	32.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,866.00000	7,855	32.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		9.00000	10	29.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		6,021.00000	6,010	29.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		4.00000	5	32.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		8,016.00000	8,005	32.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,893.00000	3,904	27.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		5.00000	5	27.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		2,902.00000	2,915	24.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		14.00000	15	24.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		1,925.00000	1,937	19.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		37.00000	38	19.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		1,020.00000	1,032	16.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		131.00000	133	16.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		98.00000	106	22.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,210.00000	2,206	22.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		20.00000	21	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,132.00000	4,122	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		9.00000	10	29.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,121.00000	6,110	29.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		4.00000	4	32.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		8,115.00000	8,105	32.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		9.00000	9	29.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,220.00000	6,209	29.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		3.00000	4	32.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,215.00000	8,204	32.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,645.00000	3,656	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		6.00000	7	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		8.00000	9	29.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,370.00000	6,359	29.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		3.00000	4	32.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,365.00000	8,354	32.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		8.00000	8	30.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,469.00000	6,459	30.09	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	19.95	Call			3.00000	3	32.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,464.00000	8,454	32.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			7.00000	8	30.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,619.00000	6,608	30.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			3.00000	3	32.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,614.00000	8,603	32.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			7.00000	8	30.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,569.00000	6,558	30.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			3.00000	3	32.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,564.00000	8,553	32.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			8.00000	9	29.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			6,320.00000	6,309	29.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			3.00000	4	32.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			8,315.00000	8,304	32.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			4,042.00000	4,053	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			4.00000	4	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			3,051.00000	3,063	24.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			12.00000	13	24.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			2,070.00000	2,082	19.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			31.00000	32	19.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			1,138.00000	1,153	16.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			99.00000	103	16.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			112.00000	118	22.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			2,073.00000	2,069	22.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			22.00000	23	24.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			3,984.00000	3,974	24.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			10.00000	10	29.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			5,971.00000	5,960	29.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			4.00000	5	32.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			7,966.00000	7,955	32.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			4,092.00000	4,103	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			4.00000	3	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			3,100.00000	3,112	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			12.00000	13	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			2,118.00000	2,130	20.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			30.00000	31	20.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			1,178.00000	1,197	16.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			90.00000	98	16.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			117.00000	122	22.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			2,028.00000	2,022	22.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			23.00000	24	24.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			3,934.00000	3,925	24.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			10.00000	10	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			5,921.00000	5,911	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			4.00000	5	32.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.40	Put		7,916.00000	7,905	32.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		3,943.00000	3,954	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		4.00000	4	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		2,952.00000	2,964	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		13.00000	15	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		1,973.00000	1,985	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		35.00000	36	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		1,058.00000	1,071	16.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		120.00000	121	16.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		103.00000	110	22.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		2,164.00000	2,161	22.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		21.00000	22	25.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		4,082.00000	4,072	25.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		9.00000	10	29.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put		6,071.00000	6,060	29.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call		4.00000	4	32.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put		8,065.00000	8,055	32.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call		8.00000	9	29.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put		6,270.00000	6,259	29.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call		3.00000	4	32.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put		8,265.00000	8,254	32.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call		8.00000	8	30.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put		6,519.00000	6,508	30.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call		3.00000	3	32.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put		8,514.00000	8,504	32.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call		8.00000	8	30.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put		6,419.00000	6,409	30.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call		3.00000	3	32.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put		8,414.00000	8,404	32.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call		3,843.00000	3,855	27.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put		5.00000	5	27.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call		2,853.00000	2,866	23.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put		15.00000	16	23.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call		1,877.00000	1,890	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put		38.00000	40	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call		982.00000	995	16.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put		144.00000	146	16.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call		423.00000	434	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put		584.00000	585	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call		94.00000	101	22.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put		2,256.00000	2,252	22.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call		20.00000	21	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put		4,181.00000	4,171	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call		9.00000	9	29.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put		6,170.00000	6,160	29.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.65	Call		4.00000	4	32.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put		8,165.00000	8,155	32.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call		4,241.00000	4,252	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put		3.00000	2	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call		10.00000	11	28.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put		5,772.00000	5,761	28.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call		5.00000	5	32.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put		7,766.00000	7,755	32.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call		4,191.00000	4,202	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put		3.00000	3	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call		3,199.00000	3,211	25.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put		10.00000	11	25.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call		2,215.00000	2,228	20.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put		27.00000	28	20.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call		1,265.00000	1,286	16.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put		77.00000	87	16.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call		126.00000	130	22.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put		1,937.00000	1,930	22.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call		24.00000	26	24.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put		3,836.00000	3,827	24.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call		10.00000	11	28.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put		5,822.00000	5,811	28.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call		5.00000	5	32.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put		7,816.00000	7,805	32.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call		4,341.00000	4,351	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put		2.00000	2	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call		11.00000	11	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put		5,672.00000	5,662	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call		5.00000	5	32.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put		7,666.00000	7,656	32.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Call		4,291.00000	4,302	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Put		2.00000	2	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Call		11.00000	11	28.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Put		5,722.00000	5,711	28.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Call		5.00000	5	32.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Put		7,716.00000	7,705	32.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Call		4,390.00000	4,401	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Put		2.00000	2	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Call		11.00000	11	28.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Put		5,622.00000	5,612	28.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Call		5.00000	5	31.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Put		7,617.00000	7,606	31.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.68590	11.67480		17.23	0.00	0	808.00
€ / R On 14/06/2010 Currency Future	11.70	Call		616.00000	636	17.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Put		641.00000	650	17.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	11.55	Call			676.00000	702	17.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put			551.00000	566	17.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Call			724.00000	749	16.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put			500.00000	513	16.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Call			750.00000	774	16.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put			475.00000	488	16.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Call			776.00000	799	16.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put			451.00000	463	16.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Call			802.00000	825	16.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Put			427.00000	439	16.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Call			655.00000	679	17.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Put			581.00000	593	17.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call			700.00000	725	16.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put			525.00000	539	16.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call			546.00000	565	17.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put			771.00000	779	17.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call			514.00000	532	17.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put			839.00000	846	17.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call			484.00000	502	18.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put			909.00000	916	18.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call			4,184.00000	4,195	25.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put			9.00000	9	25.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call			3,198.00000	3,210	21.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put			23.00000	24	21.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call			2,218.00000	2,231	17.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put			43.00000	45	17.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call			1,328.00000	1,347	16.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put			153.00000	162	16.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call			230.00000	242	21.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put			2,056.00000	2,056	21.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call			96.00000	101	25.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put			3,921.00000	3,916	25.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call			34.00000	39	27.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put			5,859.00000	5,853	27.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call			11.00000	13	27.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put			7,837.00000	7,827	27.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call			4,233.00000	4,244	25.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put			8.00000	8	25.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call			3,247.00000	3,259	22.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put			22.00000	23	22.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call			2,266.00000	2,280	17.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put			41.00000	44	17.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call			1,369.00000	1,387	16.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put			144.00000	152	16.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call			236.00000	247	21.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	13.45	Put		2,011.00000	2,011	21.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call		97.00000	103	25.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put		3,872.00000	3,867	25.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call		35.00000	40	27.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put		5,810.00000	5,804	27.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call		12.00000	13	27.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put		7,787.00000	7,777	27.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call		4,135.00000	4,146	25.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put		10.00000	10	25.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call		3,149.00000	3,161	21.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Put		24.00000	25	21.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call		2,169.00000	2,183	17.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put		44.00000	47	17.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call		1,287.00000	1,308	16.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put		162.00000	172	16.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call		225.00000	236	21.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Put		2,100.00000	2,100	21.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call		94.00000	100	25.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put		3,969.00000	3,964	25.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call		33.00000	38	27.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put		5,908.00000	5,902	27.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call		11.00000	12	27.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put		7,886.00000	7,877	27.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call		4,282.00000	4,293	25.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put		7.00000	7	25.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call		3,296.00000	3,308	22.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put		21.00000	22	22.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call		2,315.00000	2,328	17.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put		40.00000	42	17.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call		1,410.00000	1,428	16.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put		136.00000	142	16.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call		241.00000	253	21.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put		1,967.00000	1,967	21.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call		99.00000	105	25.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put		3,824.00000	3,819	25.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call		35.00000	41	27.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put		5,761.00000	5,755	27.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call		12.00000	14	27.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put		7,737.00000	7,728	27.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call		4,332.00000	4,342	25.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Put		7.00000	7	25.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Call		3,345.00000	3,357	22.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put		20.00000	21	22.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call		2,364.00000	2,377	18.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put		39.00000	41	18.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	10.35	Call			1,452.00000	1,469	16.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put			128.00000	133	16.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call			247.00000	259	21.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put			1,922.00000	1,923	21.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Call			101.00000	107	25.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put			3,776.00000	3,771	25.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call			36.00000	42	27.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put			5,712.00000	5,706	27.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call			12.00000	14	27.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put			7,688.00000	7,678	27.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Call			3,986.00000	3,999	25.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Put			11.00000	13	25.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Call			3,001.00000	3,013	21.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Put			26.00000	28	21.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Call			2,029.00000	2,037	16.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Put			55.00000	52	16.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Call			1,177.00000	1,193	15.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Put			203.00000	207	15.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Call			209.00000	221	21.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Put			2,234.00000	2,235	21.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Call			86.00000	94	25.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Put			4,112.00000	4,109	25.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Call			30.00000	36	27.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Put			6,055.00000	6,050	27.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Call			10.00000	11	28.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Put			8,035.00000	8,026	28.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Call			4,085.00000	4,097	25.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Put			11.00000	11	25.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Call			3,099.00000	3,112	21.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Put			24.00000	26	21.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Call			2,122.00000	2,134	17.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Put			47.00000	48	17.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Call			1,250.00000	1,269	16.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Put			175.00000	183	16.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Call			219.00000	231	21.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Put			2,145.00000	2,145	21.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Call			91.00000	98	25.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Put			4,016.00000	4,012	25.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Call			32.00000	37	27.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Put			5,957.00000	5,952	27.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Call			11.00000	12	27.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Put			7,936.00000	7,926	27.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Call			4,381.00000	4,392	25.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Put			6.00000	6	25.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Call			3,394.00000	3,406	22.67	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	8.30	Put			19.00000	20	22.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Call			2,412.00000	2,426	18.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Put			38.00000	40	18.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Call			1,495.00000	1,510	16.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Put			120.00000	124	16.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Call			253.00000	265	21.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Put			1,878.00000	1,879	21.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Call			103.00000	109	24.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Put			3,728.00000	3,723	24.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Call			37.00000	43	27.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Put			5,662.00000	5,657	27.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Call			13.00000	14	27.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Put			7,638.00000	7,628	27.90	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.02300		248.84000		0.00	0.00	0	10.00
AL7T On 04/02/2010 Index Future			314.07400		0.00000		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			291.94800		291.00500		0.00	0.00	0	713.00
ALBI On 04/02/2010 Index Future			297.22300		296.26600		0.00	2,972,230.00	1	6.00
ALBI On 06/05/2010 Index Future			302.57000		301.55700		0.00	0.00	0	0.00
ALBI On 05/08/2010 Index Future			308.06700		307.03300		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			127.11000		126.90700		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			129.40600		129.20100		0.00	0.00	0	0.00
CRD1 On 06/05/2010 Index Future			131.88600		131.67700		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			293.66850		292.74850		7.05	0.00	0	691.00
GOVI On 04/02/2010 jGovi			298.97500		298.04050		5.37	0.00	0	0.00
GOVI On 06/05/2010 jGovi			304.70350		303.75250		6.80	0.00	0	0.00
GOVI On 05/08/2010 jGovi			309.98200		309.05300		6.57	0.00	0	0.00
ILBI On 05/11/2009 Index Future			364.58400		365.00900		0.00	0.00	0	3.00
ILBI On 04/02/2010 Index Future			371.19000		371.62400		0.00	0.00	0	214.00
J153 On 31/08/2010 jSwap			7.32448		7.34732		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.86500		8.90100		15.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.63600		8.68200		15.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.70200		8.73100		15.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J203 On 15/09/2017 jSwap			8.99600		9.03500		15.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.96200		9.00800		15.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.99100		9.03000		15.00	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.29900		7.29300		0.22	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.11000		7.10100		0.26	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.26200		7.25900		0.33	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.56300		7.57200		0.36	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.91000		7.89900		0.38	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.85300		7.84600		2.38	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.07600		8.08000		2.63	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.72300		8.75400		5.19	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.84900		8.88500		5.41	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.96300		9.00400		8.50	0.00	0	0.00
JN10 On 04/02/2010 jNote			9.02400		9.06600		8.73	0.00	0	0.00
JROD On 30/10/2009 jRod			6.79600		6.79900		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			6.85800		6.86100		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.05100		7.05300		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			282.49000		281.43400		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			287.59300		286.52100		0.00	0.00	0	0.00
OTH1 On 06/05/2010 Index Future			293.10400		292.01200		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.37500		7.40300		0.78	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			0.00000	0	0.80	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			724.00000	702	0.80	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.59400		7.63600		1.50	0.00	0	38.00
R155 On 05/11/2009 Bond Future	7.75	Call			254.00000	307	1.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			54.00000	34	1.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.62600		8.66800		5.50	18,610.80	150	8,713.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	5.42	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,184.00000	5,969	5.42	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.73200		8.77600		5.50	0.00	0	70.00
R157 On 04/02/2010 Bond Future	7.75	Call			140.00000	157	5.41	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,312.00000	5,112	5.41	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.81700		8.86400		5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			1,140.00000	1,218	5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,864.00000	2,721	5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.87500		8.92500		5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			1,971.00000	2,072	5.34	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,760.00000	2,635	5.34	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.20900		9.28100		11.25	0.00	0	11,682.00
R186 On 05/11/2009 Bond Future	9.00	Call			202.00000	299	11.25	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			2,821.00000	2,256	11.25	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			24.00000	39	11.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			5,052.00000	4,405	11.18	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	11.30	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			18,304.00000	17,641	11.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			0.00000	0	11.22	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			15,474.00000	14,812	11.22	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.27000		9.34400		11.75	0.00	0	81.00
R186 On 04/02/2010 Bond Future	8.25	Call			231.00000	282	11.60	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			10,810.00000	10,190	11.60	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.32300		9.39900		11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			2,394.00000	2,647	11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			6,034.00000	5,607	11.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.36200		9.44000		12.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			3,998.00000	4,318	12.22	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			5,688.00000	5,319	12.22	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.69500		8.73600		5.25	0.00	0	488.00
R201 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	5.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,173.00000	5,007	5.16	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.79100		8.83500		5.25	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			34.00000	38	5.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,382.00000	5,216	5.14	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.87500		8.92200		5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			853.00000	911	5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,431.00000	2,315	5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.93100		8.98200		5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			1,897.00000	1,988	5.26	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,834.00000	1,744	5.26	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 05/11/2009 Bond Future			9.15400	9.19500		8.25	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call		0.00000	0	7.94	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		9,592.00000	9,374	7.94	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.24700	9.29000		7.75	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		131.00000	146	7.47	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		5,989.00000	5,781	7.47	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.32400	9.36900		7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call		1,370.00000	1,452	7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put		3,250.00000	3,105	7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.38000	9.42800		7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call		2,316.00000	2,422	7.90	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put		3,192.00000	3,063	7.90	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.16200	9.20300		9.00	0.00	0	3,669.00
R204 On 05/11/2009 Bond Future	7.50	Call		0.00000	0	8.66	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		10,575.00000	10,337	8.66	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.24200	9.28500		9.00	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		156.00000	174	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		6,564.00000	6,338	8.68	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.31300	9.35700		8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call		1,521.00000	1,610	8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put		3,521.00000	3,367	8.50	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.36500	9.41200		9.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call		2,612.00000	2,728	9.17	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put		3,492.00000	3,354	9.17	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.75700	8.79900		5.50	0.00	0	1,140.00
R206 On 05/11/2009 Bond Future	7.50	Call		0.00000	0	5.41	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		4,465.00000	4,324	5.41	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.87200	8.91700		5.50	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		63.00000	69	5.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		4,677.00000	4,542	5.40	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.98100	9.02900		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call		1,110.00000	1,167	5.20	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put		1,947.00000	1,861	5.20	0.00	0	0.00
R206 On 05/08/2010 Bond Future			9.06200	9.11400		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call		1,479.00000	1,547	4.81	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put		1,799.00000	1,721	4.81	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.32200	9.36300		10.00	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call		0.00000	0	9.64	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		11,922.00000	11,681	9.64	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.40000	9.44200		10.00	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		124.00000	137	9.69	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 04/02/2010 Bond Future	8.25	Put			7,363.00000	7,134	9.69	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.47100		9.51500		9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			1,786.00000	1,886	9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			3,300.00000	3,150	9.50	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.52700		9.57300		10.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			2,922.00000	3,045	10.20	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			3,327.00000	3,195	10.20	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.31100		9.36200		10.50	0.00	0	5,008.00
R208 On 05/11/2009 Bond Future	7.75	Call			0.00000	0	10.38	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,585.00000	10,275	10.38	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.38400		9.43700		10.50	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			266.00000	301	10.34	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			6,103.00000	5,822	10.34	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.44700		9.50100		10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			1,875.00000	2,005	10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			3,361.00000	3,175	10.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.49400		9.55100		10.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			3,106.00000	3,270	10.93	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			3,401.00000	3,235	10.93	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.80600		8.87700		15.00	0.00	0	3,565.00
R209 On 05/11/2009 Bond Future	9.00	Call			1,453.00000	1,830	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			493.00000	307	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	14.92	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			12,326.00000	11,762	14.92	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			0.00000	0	15.23	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			17,634.00000	17,071	15.23	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			0.00000	0	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			14,918.00000	14,354	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			6,387.00000	6,949	16.52	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			2.00000	1	16.52	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.84400		8.91600		14.75	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			8,080.00000	8,587	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			348.00000	288	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			58.00000	73	14.60	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			12,669.00000	12,116	14.60	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.87400		8.94800		14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			1,757.00000	1,958	14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			5,380.00000	5,002	14.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.89200		8.96800		15.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			3,308.00000	3,580	15.30	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			5,027.00000	4,708	15.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
TRT1 On 05/11/2009 Index Future			290.00200		289.09200		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			295.24200		294.31800		0.00	0.00	0	0.00
TRT1 On 06/05/2010 Index Future			300.89900		299.95800		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.92930		6.91780		15.33	0.00	0	6,610.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			172.00000	175	15.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			155.00000	145	15.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			196.00000	205	15.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			128.00000	126	15.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			196.00000	205	15.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			128.00000	126	15.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			228.00000	239	16.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			111.00000	109	16.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call			263.00000	274	16.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put			95.00000	94	16.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			300.00000	311	16.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			82.00000	81	16.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			300.00000	311	16.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			82.00000	81	16.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			338.00000	349	17.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			71.00000	70	17.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			338.00000	349	17.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			71.00000	70	17.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			228.00000	239	16.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			111.00000	109	16.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call			462.00000	473	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put			45.00000	44	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			506.00000	517	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			38.00000	38	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			420.00000	431	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			52.00000	51	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			506.00000	517	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			38.00000	38	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			550.00000	561	18.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			33.00000	32	18.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call			378.00000	389	17.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put			61.00000	60	17.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			420.00000	431	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			52.00000	51	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			172.00000	175	15.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			155.00000	145	15.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			550.00000	561	18.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			33.00000	32	18.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			596.00000	607	19.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			28.00000	27	19.32	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	6.30	Call			641.00000	653	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			24.00000	23	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call			641.00000	653	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			24.00000	23	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call			688.00000	699	20.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put			20.00000	20	20.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call			133.00000	134	15.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put			216.00000	205	15.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call			103.00000	103	16.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			285.00000	274	16.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			79.00000	79	17.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			361.00000	350	17.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call			61.00000	61	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			443.00000	431	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			152.00000	153	15.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			184.00000	174	15.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			117.00000	118	16.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			249.00000	238	16.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			90.00000	90	16.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			322.00000	311	16.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			152.00000	153	15.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			184.00000	174	15.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			90.00000	90	16.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			322.00000	311	16.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			70.00000	69	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			402.00000	390	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			117.00000	118	16.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			249.00000	238	16.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			6,068.00000	6,079	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,568.00000	4,579	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			3,068.00000	3,079	31.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	31.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,569.00000	1,581	27.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			1.00000	1	27.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			6.00000	6	24.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,438.00000	1,427	24.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			1.00000	1	33.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			2,933.00000	2,921	33.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			0.00000	0	40.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,432.00000	4,421	40.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	46.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			5,932.00000	5,921	46.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			6,318.00000	6,329	25.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,818.00000	4,829	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,318.00000	3,329	30.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	30.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,819.00000	1,830	30.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		1.00000	1	30.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		10.00000	9	23.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,192.00000	1,180	23.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		1.00000	1	31.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,683.00000	2,672	31.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	39.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,182.00000	4,171	39.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	45.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,682.00000	5,671	45.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,368.00000	6,379	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,868.00000	4,879	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,368.00000	3,379	29.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	29.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,868.00000	1,880	30.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		1.00000	1	30.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		11.00000	10	22.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,143.00000	1,131	22.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		1.00000	1	31.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,633.00000	2,622	31.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	39.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,132.00000	4,121	39.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	44.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,632.00000	5,621	44.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		830.00000	841	21.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		12.00000	12	21.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		735.00000	746	20.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		17.00000	17	20.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		1,024.00000	1,036	22.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		6.00000	6	22.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		927.00000	938	21.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		9.00000	9	21.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		782.00000	794	20.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		15.00000	14	20.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		735.00000	746	20.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		17.00000	17	20.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		878.00000	890	21.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		11.00000	10	21.50	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	6.35	Call			596.00000	607	19.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			28.00000	27	19.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call			975.00000	987	22.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put			8.00000	7	22.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call			3,568.00000	3,579	28.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put			0.00000	0	28.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call			2,568.00000	2,579	32.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put			0.00000	0	32.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call			0.00000	0	35.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put			3,433.00000	3,421	35.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call			0.00000	0	44.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put			5,432.00000	5,421	44.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call			0.00000	0	47.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put			7,432.00000	7,421	47.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call			4,468.00000	4,479	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call			3,468.00000	3,479	29.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put			0.00000	0	29.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call			2,468.00000	2,479	32.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put			0.00000	0	32.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call			1,470.00000	1,481	26.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put			2.00000	2	26.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call			5.00000	5	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			1,538.00000	1,526	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			0.00000	0	36.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,533.00000	3,521	36.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			0.00000	0	44.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,532.00000	5,521	44.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	47.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,532.00000	7,521	47.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,418.00000	4,429	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			3,418.00000	3,429	29.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	29.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			2,418.00000	2,429	32.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			0.00000	0	32.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			1,420.00000	1,431	26.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			2.00000	2	26.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			5.00000	5	25.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			1,587.00000	1,575	25.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			0.00000	0	36.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			3,583.00000	3,571	36.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			0.00000	0	44.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,582.00000	5,571	44.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	47.98	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	14.50	Put		7,582.00000	7,571	47.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,368.00000	4,379	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		2,368.00000	2,379	32.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		0.00000	0	32.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		1,370.00000	1,382	25.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		2.00000	2	25.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		5.00000	4	25.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		1,637.00000	1,625	25.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		0.00000	0	36.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		3,633.00000	3,621	36.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	48.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		7,632.00000	7,621	48.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		4,318.00000	4,329	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		2,318.00000	2,329	32.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		0.00000	0	32.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		1,321.00000	1,332	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		3.00000	3	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		4.00000	4	26.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		1,686.00000	1,675	26.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		0.00000	0	36.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		3,683.00000	3,671	36.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	48.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		7,682.00000	7,671	48.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		4,268.00000	4,279	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		3,268.00000	3,279	30.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	30.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		2,268.00000	2,279	32.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		0.00000	0	32.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		1,271.00000	1,282	24.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		3.00000	3	24.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		4.00000	4	26.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		1,736.00000	1,724	26.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		0.00000	0	37.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		3,733.00000	3,721	37.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		0.00000	0	45.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		5,732.00000	5,721	45.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	48.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		7,732.00000	7,721	48.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,518.00000	4,529	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,518.00000	3,529	28.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	28.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,518.00000	2,529	32.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		0.00000	0	32.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,519.00000	1,531	27.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		2.00000	2	27.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		6.00000	5	24.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,488.00000	1,476	24.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		0.00000	0	35.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,483.00000	3,471	35.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		0.00000	0	44.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,482.00000	5,471	44.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	47.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,482.00000	7,471	47.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		4,218.00000	4,229	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		3,218.00000	3,229	30.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	30.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		2,218.00000	2,229	32.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		0.00000	0	32.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		1,221.00000	1,233	24.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		4.00000	4	24.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		4.00000	3	26.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		1,786.00000	1,774	26.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		0.00000	0	37.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		3,783.00000	3,771	37.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	45.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		5,782.00000	5,771	45.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	48.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		7,782.00000	7,771	48.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		4,168.00000	4,179	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		3,168.00000	3,179	31.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	31.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		2,168.00000	2,179	32.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		0.00000	0	32.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		1,172.00000	1,183	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		4.00000	4	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		3.00000	3	27.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		1,836.00000	1,824	27.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		0.00000	0	37.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		3,833.00000	3,821	37.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	0	45.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		5,832.00000	5,821	45.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	48.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		7,832.00000	7,821	48.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		4,018.00000	4,029	25.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			3,018.00000	3,029	32.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put			0.00000	0	32.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call			2,018.00000	2,030	32.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put			0.00000	0	32.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call			3.00000	3	28.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put			1,985.00000	1,973	28.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call			0.00000	0	38.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put			3,983.00000	3,971	38.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call			0.00000	0	46.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put			5,982.00000	5,971	46.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call			0.00000	0	48.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put			7,982.00000	7,971	48.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call			4,118.00000	4,129	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call			3,118.00000	3,129	31.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put			0.00000	0	31.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call			2,118.00000	2,130	32.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put			0.00000	0	32.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call			1,123.00000	1,134	23.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put			5.00000	5	23.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call			3.00000	3	27.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put			1,885.00000	1,874	27.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call			0.00000	0	38.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put			3,883.00000	3,871	38.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call			0.00000	0	45.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put			5,882.00000	5,871	45.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call			0.00000	0	48.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put			7,882.00000	7,871	48.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call			4,068.00000	4,079	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call			2,068.00000	2,080	32.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put			0.00000	0	32.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call			1,073.00000	1,085	23.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put			6.00000	5	23.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call			3.00000	3	27.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put			1,935.00000	1,923	27.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call			0.00000	0	38.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put			3,933.00000	3,921	38.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call			0.00000	0	48.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put			7,932.00000	7,921	48.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.97870		6.96790		15.96	0.00	0	8,018.00
ZAAD On 15/03/2010 Currency Future	6.95	Call			285.00000	292	15.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put			267.00000	264	15.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call			306.00000	318	16.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.90	Put		238.00000	240	16.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		334.00000	346	16.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		217.00000	217	16.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		364.00000	375	16.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		196.00000	196	16.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		395.00000	405	16.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		177.00000	176	16.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		427.00000	437	16.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		159.00000	158	16.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		427.00000	437	16.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		159.00000	158	16.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		364.00000	375	16.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		196.00000	196	16.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		532.00000	540	16.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		114.00000	111	16.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		569.00000	577	16.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		101.00000	98	16.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		496.00000	504	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		128.00000	125	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		496.00000	504	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		128.00000	125	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		607.00000	615	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		89.00000	86	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		461.00000	470	16.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		143.00000	141	16.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		647.00000	654	16.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		79.00000	75	16.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		729.00000	735	16.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		61.00000	57	16.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		265.00000	268	15.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		297.00000	289	15.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		229.00000	231	16.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		361.00000	352	16.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		814.00000	821	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		46.00000	42	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		858.00000	864	16.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		40.00000	36	16.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		771.00000	777	16.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		53.00000	49	16.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		687.00000	694	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		69.00000	65	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		947.00000	954	16.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		30.00000	26	16.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		993.00000	1,000	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		25.00000	21	16.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.10	Call			902.00000	909	16.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			34.00000	30	16.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			814.00000	821	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			46.00000	42	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			729.00000	735	16.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			61.00000	57	16.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,568.00000	4,579	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,568.00000	3,579	26.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			0.00000	0	26.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,568.00000	2,580	27.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			0.00000	1	27.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,575.00000	1,586	20.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			7.00000	7	20.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			43.00000	42	21.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,475.00000	1,463	21.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			5.00000	5	27.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,437.00000	3,426	27.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			1.00000	1	31.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,433.00000	5,422	31.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			0.00000	0	36.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,433.00000	7,422	36.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,468.00000	4,479	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,468.00000	3,479	27.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			0.00000	0	27.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,468.00000	2,480	27.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			0.00000	1	27.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,477.00000	1,487	20.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			9.00000	9	20.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			39.00000	38	22.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			1,571.00000	1,559	22.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			5.00000	5	27.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			3,537.00000	3,526	27.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			1.00000	1	32.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			5,533.00000	5,522	32.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			0.00000	0	36.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,533.00000	7,522	36.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			4,418.00000	4,429	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			3,418.00000	3,429	27.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			0.00000	0	27.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			2,418.00000	2,430	26.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			0.00000	2	26.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			1,428.00000	1,438	19.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	5.55	Put		10.00000	10	19.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		37.00000	36	22.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,619.00000	1,607	22.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		4.00000	4	27.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,587.00000	3,576	27.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		1.00000	1	32.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,583.00000	5,572	32.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		0.00000	0	36.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,583.00000	7,572	36.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,368.00000	4,379	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,368.00000	3,379	28.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		0.00000	0	28.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,368.00000	2,380	26.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		0.00000	2	26.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,378.00000	1,389	19.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		11.00000	10	19.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		35.00000	34	22.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		1,668.00000	1,655	22.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		4.00000	4	27.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,636.00000	3,625	27.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		1.00000	1	32.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,633.00000	5,622	32.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		0.00000	0	36.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,633.00000	7,622	36.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,378.00000	1,389	19.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		11.00000	10	19.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		4,268.00000	4,279	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		3,268.00000	3,279	28.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		0.00000	0	28.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		2,269.00000	2,281	25.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		1.00000	2	25.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		1,281.00000	1,291	18.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		13.00000	12	18.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		32.00000	31	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		1,764.00000	1,752	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		4.00000	4	28.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		3,736.00000	3,725	28.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		1.00000	1	32.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		5,733.00000	5,722	32.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		0.00000	0	37.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		7,733.00000	7,722	37.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		4,318.00000	4,329	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	24.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	3.65	Call		3,318.00000	3,329	28.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		0.00000	0	28.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,318.00000	2,331	26.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		0.00000	2	26.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,329.00000	1,340	19.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		12.00000	11	19.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		34.00000	32	22.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		1,716.00000	1,704	22.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		4.00000	4	28.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		3,686.00000	3,675	28.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		1.00000	1	32.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,683.00000	5,672	32.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		0.00000	0	37.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,683.00000	7,672	37.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,518.00000	4,529	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,518.00000	3,529	27.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	0	27.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,518.00000	2,530	27.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		0.00000	1	27.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,526.00000	1,537	20.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		8.00000	8	20.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		41.00000	40	21.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,523.00000	1,511	21.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		5.00000	5	27.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,487.00000	3,476	27.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		1.00000	1	31.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,483.00000	5,472	31.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		0.00000	0	36.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,483.00000	7,472	36.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		4,218.00000	4,229	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		3,218.00000	3,229	29.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		0.00000	0	29.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		2,219.00000	2,231	25.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		1.00000	2	25.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		1,232.00000	1,242	18.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		14.00000	14	18.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		31.00000	29	23.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		1,813.00000	1,801	23.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		4.00000	4	28.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		3,786.00000	3,775	28.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		1.00000	1	32.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		5,783.00000	5,772	32.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		0.00000	0	37.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.75	Put			7,783.00000	7,772	37.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call			4,118.00000	4,129	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put			0.00000	0	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call			3,118.00000	3,129	29.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put			0.00000	0	29.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call			2,120.00000	2,132	24.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put			2.00000	3	24.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call			1,135.00000	1,145	17.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put			17.00000	16	17.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call			28.00000	27	23.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put			1,910.00000	1,898	23.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call			3.00000	3	28.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put			3,885.00000	3,875	28.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call			1.00000	1	32.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put			5,883.00000	5,872	32.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call			0.00000	0	37.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put			7,883.00000	7,872	37.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call			4,018.00000	4,029	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put			0.00000	0	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call			3,018.00000	3,029	30.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put			0.00000	0	30.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call			2,021.00000	2,032	24.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put			3.00000	3	24.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call			1,039.00000	1,048	16.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put			22.00000	20	16.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call			25.00000	24	24.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put			2,008.00000	1,996	24.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call			3.00000	3	28.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put			3,985.00000	3,974	28.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call			1.00000	1	33.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put			5,983.00000	5,972	33.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call			0.00000	0	37.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put			7,983.00000	7,972	37.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call			4,068.00000	4,079	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put			0.00000	0	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call			3,068.00000	3,079	30.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put			0.00000	0	30.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call			2,071.00000	2,082	24.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put			3.00000	3	24.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call			1,086.00000	1,097	17.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put			18.00000	18	17.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call			27.00000	26	23.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put			1,959.00000	1,947	23.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call			3.00000	3	28.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put			3,935.00000	3,925	28.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	12.90	Call		1.00000	1	32.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		5,933.00000	5,922	32.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		0.00000	0	37.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		7,933.00000	7,922	37.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		4,168.00000	4,179	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		3,168.00000	3,179	29.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		0.00000	0	29.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		2,169.00000	2,181	25.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		2.00000	3	25.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		1,183.00000	1,194	17.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		15.00000	15	17.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		30.00000	28	23.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		1,862.00000	1,849	23.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		4.00000	3	28.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		3,836.00000	3,825	28.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		1.00000	1	32.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		5,833.00000	5,822	32.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		0.00000	0	37.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		7,833.00000	7,822	37.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			7.01750	7.00570		16.01	0.00	0	1,250.00
ZAAD On 14/06/2010 Currency Future	6.95	Call		384.00000	390	15.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Put		328.00000	323	15.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Call		408.00000	415	15.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Put		302.00000	297	15.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Call		433.00000	440	15.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Put		278.00000	273	15.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Call		460.00000	467	15.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put		254.00000	249	15.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Call		488.00000	495	15.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Put		232.00000	227	15.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call		578.00000	586	15.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put		172.00000	168	15.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call		610.00000	618	15.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put		155.00000	151	15.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call		546.00000	554	15.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put		191.00000	187	15.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call		644.00000	652	15.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put		138.00000	135	15.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call		516.00000	524	15.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put		211.00000	206	15.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call		4,506.00000	4,518	31.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put		0.00000	0	31.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call		3,506.00000	3,518	29.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put		0.00000	0	29.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	4.50	Call		2,510.00000	2,521	24.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put		4.00000	4	24.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call		1,522.00000	1,534	18.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put		16.00000	17	18.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call		92.00000	91	21.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put		1,586.00000	1,574	21.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call		12.00000	12	24.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put		3,506.00000	3,495	24.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call		3.00000	3	27.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put		5,498.00000	5,486	27.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call		1.00000	1	31.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put		7,496.00000	7,484	31.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call		4,456.00000	4,468	31.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put		0.00000	0	31.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call		3,456.00000	3,468	28.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put		1.00000	1	28.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call		2,460.00000	2,472	23.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put		4.00000	4	23.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call		1,473.00000	1,485	17.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put		17.00000	18	17.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call		89.00000	88	21.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put		1,633.00000	1,621	21.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call		11.00000	11	24.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put		3,556.00000	3,544	24.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call		3.00000	3	27.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put		5,547.00000	5,536	27.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call		1.00000	1	31.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put		7,546.00000	7,534	31.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call		4,406.00000	4,418	31.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put		0.00000	0	31.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call		3,406.00000	3,418	28.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put		1.00000	1	28.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call		2,410.00000	2,422	23.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put		5.00000	5	23.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call		1,424.00000	1,437	17.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put		18.00000	19	17.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call		86.00000	85	22.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put		1,680.00000	1,668	22.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call		11.00000	11	24.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put		3,605.00000	3,593	24.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call		3.00000	3	28.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put		5,597.00000	5,586	28.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call		1.00000	1	31.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put		7,596.00000	7,584	31.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call		4,356.00000	4,368	31.39	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	2.65	Put		0.00000	0	31.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call		3,356.00000	3,368	28.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put		1.00000	1	28.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call		2,361.00000	2,372	23.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put		5.00000	5	23.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call		1,375.00000	1,388	17.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put		19.00000	20	17.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call		83.00000	82	22.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put		1,727.00000	1,715	22.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call		10.00000	10	24.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put		3,654.00000	3,643	24.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call		3.00000	3	28.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put		5,647.00000	5,635	28.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call		1.00000	1	31.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put		7,646.00000	7,634	31.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call		4,206.00000	4,218	31.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Put		0.00000	0	31.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Call		3,207.00000	3,218	27.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put		1.00000	1	27.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Call		2,212.00000	2,224	22.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put		7.00000	6	22.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call		1,229.00000	1,242	16.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Put		23.00000	25	16.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call		75.00000	74	22.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put		1,869.00000	1,857	22.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Call		9.00000	9	24.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put		3,803.00000	3,791	24.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Call		3.00000	3	28.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put		5,797.00000	5,785	28.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call		1.00000	1	31.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put		7,795.00000	7,784	31.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Call		4,106.00000	4,118	31.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Put		0.00000	0	31.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Call		3,107.00000	3,119	27.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Put		1.00000	1	27.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Call		2,113.00000	2,125	21.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Put		8.00000	8	21.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Call		1,132.00000	1,146	15.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Put		27.00000	28	15.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Call		70.00000	70	23.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Put		1,965.00000	1,952	23.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Call		8.00000	8	24.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Put		3,902.00000	3,890	24.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Call		3.00000	3	28.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Put		5,897.00000	5,885	28.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	14.90	Call			1.00000	1	31.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Put			7,895.00000	7,884	31.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Call			4,256.00000	4,268	31.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Put			0.00000	0	31.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Call			3,257.00000	3,268	27.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Put			1.00000	1	27.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Call			2,262.00000	2,273	22.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Put			6.00000	6	22.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Call			1,278.00000	1,291	16.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Put			22.00000	23	16.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Call			77.00000	77	22.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Put			1,822.00000	1,809	22.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Call			9.00000	9	24.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Put			3,753.00000	3,742	24.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Call			3.00000	3	28.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Put			5,747.00000	5,735	28.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Call			1.00000	1	31.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Put			7,745.00000	7,734	31.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Call			4,156.00000	4,168	31.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Put			0.00000	0	31.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Call			3,157.00000	3,169	27.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Put			1.00000	1	27.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Call			2,163.00000	2,174	22.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Put			7.00000	7	22.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Call			1,181.00000	1,194	15.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Put			25.00000	26	15.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Call			73.00000	72	23.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Put			1,917.00000	1,905	23.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Call			8.00000	8	24.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Put			3,852.00000	3,841	24.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Call			3.00000	3	28.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Put			5,847.00000	5,835	28.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Call			1.00000	1	31.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Put			7,845.00000	7,834	31.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Call			4,056.00000	4,068	31.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Put			0.00000	0	31.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Call			3,057.00000	3,069	26.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Put			1.00000	1	26.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Call			2,064.00000	2,076	21.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Put			8.00000	8	21.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Call			1,084.00000	1,098	15.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Put			29.00000	30	15.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Call			68.00000	68	23.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Put			2,013.00000	2,000	23.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Call			7.00000	7	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 14/06/2010 Currency Future	10.95	Put		3,952.00000	3,940	24.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Call		3.00000	3	28.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Put		5,947.00000	5,935	28.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Call		1.00000	1	31.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Put		7,945.00000	7,934	31.77	0.00	0	0.00

Total for Derivatives:							148,491,457.60	16,708	1,047,733.00
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Grand Total:							148,491,457.60	16,708	1,047,733.00
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