



Daily MTM Report

Daily summary for 22/09/2009

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			7.22800	7.25300			0.00	0	0.00
R155 On 31/08/2011 Bond			7.40000	7.37000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.09500	8.06500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.67500	8.66000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.16000	8.13500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.58500	8.56000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.60000	8.57500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.20500	8.17500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.74500	8.71500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.75000	8.72500			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			8.21000	8.20000			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/12/2009 Currency Future			7.49100	7.60540		18.81	16,165,578.00	2,158	332,370.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		486.00000	402	18.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		131.00000	161	18.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		281.00000	226	19.32	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		276.00000	335	19.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		243.00000	194	19.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		337.00000	403	19.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		110.00000	86	22.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		754.00000	845	22.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		306.00000	244	19.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		251.00000	303	19.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		332.00000	264	18.81	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		227.00000	273	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		156.00000	123	21.37	0.00	0	2,560.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		551.00000	632	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		360.00000	288	18.82	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		205.00000	247	18.82	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		96.00000	75	23.15	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		840.00000	934	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		306.00000	244	19.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		251.00000	303	19.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		181.00000	143	20.85	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		475.00000	552	20.85	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		225.00000	180	20.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		370.00000	439	20.09	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		146.00000	115	21.62	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		590.00000	674	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		243.00000	194	19.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		337.00000	403	19.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		35.00000	27	27.49	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,629.00000	1,736	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		0.00000	0	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,595.00000	4,709	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		0.00000	0	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,795.00000	5,909	35.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	38.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,995.00000	7,109	38.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			390.00000	315	18.83	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			184.00000	224	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			261.00000	209	19.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			306.00000	368	19.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			48.00000	38	25.96	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,343.00000	1,447	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			521.00000	434	18.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			115.00000	143	18.85	0.00	0	5,000.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			209.00000	167	20.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			404.00000	476	20.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			168.00000	133	21.11	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			513.00000	592	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			168.00000	133	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			513.00000	592	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			136.00000	107	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			630.00000	716	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			118.00000	92	22.39	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			712.00000	801	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			118.00000	92	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			712.00000	801	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	34.06	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,395.00000	5,509	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			5.00000	3	29.62	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,949.00000	3,062	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	32.24	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,695.00000	4,809	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			14.00000	10	29.26	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,309.00000	2,419	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			146.00000	115	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			590.00000	674	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			420.00000	342	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			165.00000	201	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			195.00000	154	20.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			439.00000	513	20.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			54.00000	42	25.45	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,249.00000	1,351	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			61.00000	48	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,155.00000	1,257	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			126.00000	99	22.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			671.00000	758	22.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			103.00000	80	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			797.00000	889	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			90.00000	70	23.41	0.00	0	247.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.40	Put			884.00000	979	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			78.00000	61	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			973.00000	1,070	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			74.00000	58	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,018.00000	1,117	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			84.00000	66	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			928.00000	1,025	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			103.00000	80	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			797.00000	889	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			84.00000	66	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			928.00000	1,025	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			96.00000	75	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			840.00000	934	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			26.00000	20	29.03	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,920.00000	2,029	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			74.00000	58	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,018.00000	1,117	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			69.00000	54	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,064.00000	1,163	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			69.00000	54	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,064.00000	1,163	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			57.00000	45	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			1,202.00000	1,304	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			65.00000	51	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,109.00000	1,210	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			45.00000	36	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,390.00000	1,495	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			48.00000	38	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,343.00000	1,447	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			51.00000	40	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,295.00000	1,399	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			61.00000	48	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,155.00000	1,257	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			43.00000	34	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,437.00000	1,543	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			36.00000	29	27.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,581.00000	1,688	27.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			31.00000	25	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,726.00000	1,834	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			28.00000	22	28.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,823.00000	1,931	28.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			27.00000	21	28.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,872.00000	1,980	28.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			31.00000	25	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,726.00000	1,834	28.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.55	Call			25.00000	19	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,969.00000	2,078	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			27.00000	21	28.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,872.00000	1,980	28.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			17.00000	12	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,211.00000	2,321	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			9.00000	7	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,554.00000	2,666	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			12.00000	9	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,407.00000	2,518	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			15.00000	11	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,260.00000	2,370	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			15.00000	11	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,260.00000	2,370	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			11.00000	8	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,456.00000	2,567	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			7.00000	5	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,751.00000	2,864	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			5.00000	4	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,850.00000	2,963	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			5.00000	3	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,900.00000	3,012	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			4.00000	3	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,999.00000	3,112	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			3.00000	2	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,198.00000	3,311	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			2.00000	1	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,446.00000	3,560	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			2.00000	1	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,397.00000	3,510	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			2.00000	2	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,297.00000	3,411	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			7.00000	5	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,702.00000	2,814	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			6.00000	4	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,801.00000	2,913	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			4.00000	3	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			3,048.00000	3,162	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			3.00000	2	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,148.00000	3,261	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			3.00000	2	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,198.00000	3,311	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			8.00000	6	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,603.00000	2,715	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			10.00000	7	29.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,505.00000	2,616	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		5.00000	3	29.62	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,949.00000	3,062	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		4.00000	2	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		3,098.00000	3,211	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		10.00000	7	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,505.00000	2,616	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		2.00000	1	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,546.00000	3,660	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		2.00000	1	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,496.00000	3,610	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		1.00000	1	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,696.00000	3,810	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		1.00000	1	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,596.00000	3,710	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		0.00000	0	32.24	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,695.00000	4,809	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		1.00000	0	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,995.00000	4,109	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		1.00000	1	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,895.00000	4,010	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		0.00000	0	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,395.00000	4,509	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		0.00000	0	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,795.00000	4,909	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		0.00000	0	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		5,195.00000	5,309	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		0.00000	0	34.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,595.00000	5,709	34.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		1.00000	0	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,295.00000	4,409	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		0.00000	0	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		5,095.00000	5,209	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		0.00000	0	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,495.00000	5,609	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		38.00000	30	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,533.00000	1,639	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		20.00000	15	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		2,114.00000	2,224	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,495.00000	4,609	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		0.00000	0	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,695.00000	5,809	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		23.00000	17	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		2,018.00000	2,126	29.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.20	Call			8.00000	6	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,603.00000	2,715	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			1.00000	1	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,796.00000	3,910	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,995.00000	5,109	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			54.00000	42	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,249.00000	1,351	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			1.00000	0	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,195.00000	4,309	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,995.00000	6,109	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,895.00000	5,009	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,495.00000	5,609	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	35.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,095.00000	6,209	35.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			1.00000	0	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,095.00000	4,209	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,295.00000	5,409	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,895.00000	6,009	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,195.00000	5,309	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			30.00000	24	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,774.00000	1,883	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			13.00000	9	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,358.00000	2,468	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			1.00000	0	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			4,145.00000	4,259	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,745.00000	4,859	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,345.00000	5,459	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,945.00000	6,059	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			1.00000	0	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,195.00000	4,309	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			33.00000	26	27.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,677.00000	1,785	27.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			2.00000	1	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,446.00000	3,560	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			1.00000	0	30.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.65	Put		4,045.00000	4,159	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		0.00000	0	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,645.00000	4,759	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		0.00000	0	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,245.00000	5,359	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		38.00000	30	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,533.00000	1,639	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,495.00000	4,609	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		18.00000	13	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		2,163.00000	2,272	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		2.00000	2	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,347.00000	3,461	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		1.00000	1	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,945.00000	4,060	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		0.00000	0	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,545.00000	4,659	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		0.00000	0	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,645.00000	5,759	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		1.00000	1	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,696.00000	3,810	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		51.00000	40	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,295.00000	1,399	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		1.00000	1	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,646.00000	3,760	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		1.00000	0	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,245.00000	4,359	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		35.00000	27	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,629.00000	1,736	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		1.00000	1	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,746.00000	3,860	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		0.00000	0	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		4,345.00000	4,459	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		0.00000	0	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,945.00000	5,059	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		0.00000	0	36.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		6,145.00000	6,259	36.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		1.00000	0	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,295.00000	4,409	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		0.00000	0	36.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		6,295.00000	6,409	36.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		0.00000	0	36.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		6,195.00000	6,309	36.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		1.00000	0	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,245.00000	4,359	31.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,845.00000	4,959	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			6,045.00000	6,159	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	36.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,395.00000	6,509	36.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			1.00000	0	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,045.00000	4,159	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,245.00000	5,359	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	37.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,445.00000	6,559	37.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,845.00000	5,959	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,745.00000	5,859	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			65.00000	51	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,109.00000	1,210	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,045.00000	5,159	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,445.00000	5,559	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			521.00000	434	18.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			115.00000	143	18.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			45.00000	36	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,390.00000	1,495	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			3.00000	2	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,247.00000	3,361	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			1.00000	1	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,945.00000	4,060	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,745.00000	5,859	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			453.00000	371	18.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			147.00000	180	18.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			755.00000	655	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			50.00000	64	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			243.00000	194	19.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			337.00000	403	19.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			798.00000	696	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			42.00000	55	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			9.00000	7	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,554.00000	2,666	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			713.00000	615	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			58.00000	74	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			225.00000	180	20.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.75	Put		370.00000	439	20.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		8.00000	5	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,652.00000	2,764	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		0.00000	0	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,745.00000	4,859	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		713.00000	615	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		58.00000	74	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		841.00000	737	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		36.00000	46	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,055.00000	3,941	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		2,556.00000	2,441	28.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		0.00000	0	28.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,071.00000	960	18.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		15.00000	19	18.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		0.00000	0	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,945.00000	8,059	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		4,305.00000	4,191	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,806.00000	2,691	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		1,314.00000	1,200	20.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		8.00000	9	20.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		209.00000	167	20.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		404.00000	476	20.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		0.00000	0	41.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		7,695.00000	7,809	41.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		0.00000	0	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		5,045.00000	5,159	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		2,606.00000	2,491	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		0.00000	0	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		1,609.00000	1,495	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		4.00000	4	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		673.00000	576	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		67.00000	85	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,808.00000	1,694	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		2.00000	3	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		0.00000	0	40.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		7,545.00000	7,659	40.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		2,856.00000	2,741	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		0.00000	0	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		1,857.00000	1,743	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		2.00000	2	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		886.00000	780	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		30.00000	39	18.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	40.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,645.00000	7,759	40.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,756.00000	2,641	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,758.00000	1,644	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			3.00000	3	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	41.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,745.00000	7,859	41.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,706.00000	2,591	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,708.00000	1,594	22.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			3.00000	3	22.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	41.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,795.00000	7,909	41.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			2,956.00000	2,841	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			1,957.00000	1,843	24.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			2.00000	2	24.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			977.00000	869	18.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			21.00000	28	18.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,006.00000	2,891	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,007.00000	1,893	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			1.00000	2	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,023.00000	914	18.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			17.00000	23	18.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	40.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,495.00000	7,609	40.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,155.00000	3,041	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,156.00000	2,042	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			1.00000	1	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,167.00000	1,055	19.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			12.00000	14	19.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			360.00000	288	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			205.00000	247	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			13.00000	9	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,358.00000	2,468	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	39.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,345.00000	7,459	39.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,255.00000	3,141	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,256.00000	2,142	26.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			1.00000	1	26.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,265.00000	1,152	19.87	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 14/12/2009 Currency Future	6.35	Put		9.00000	11	19.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call		0.00000	0	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put		7,245.00000	7,359	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call		3,305.00000	3,191	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put		0.00000	0	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		2,306.00000	2,192	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		1.00000	1	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		0.00000	0	39.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		7,195.00000	7,309	39.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		3,355.00000	3,241	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		0.00000	0	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		2,356.00000	2,242	26.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		1.00000	1	26.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call		1,363.00000	1,249	20.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put		7.00000	8	20.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call		0.00000	0	39.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put		7,145.00000	7,259	39.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call		3,205.00000	3,091	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put		0.00000	0	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call		2,206.00000	2,092	25.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put		1.00000	1	25.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call		1,216.00000	1,103	19.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put		11.00000	12	19.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call		0.00000	0	39.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put		7,295.00000	7,409	39.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call		3,555.00000	3,441	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put		0.00000	0	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call		1,560.00000	1,446	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put		4.00000	5	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call		633.00000	539	18.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put		77.00000	98	18.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call		0.00000	0	38.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put		6,945.00000	7,059	38.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call		3,655.00000	3,541	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put		0.00000	0	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call		2,656.00000	2,541	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put		0.00000	0	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call		1,659.00000	1,545	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put		3.00000	4	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call		1.00000	1	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put		3,846.00000	3,960	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call		0.00000	0	38.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put		6,845.00000	6,959	38.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call		0.00000	0	36.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put		6,345.00000	6,459	36.79	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	15.95	Call			0.00000	0	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,345.00000	8,459	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,445.00000	4,559	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,445.00000	8,559	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,455.00000	3,341	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,456.00000	2,342	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	1	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,461.00000	1,347	21.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			6.00000	6	21.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			557.00000	467	18.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			102.00000	126	18.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	37.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,545.00000	6,659	37.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,545.00000	8,659	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	37.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,645.00000	6,759	37.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,645.00000	8,759	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,405.00000	3,291	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,406.00000	2,292	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			1.00000	1	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,412.00000	1,298	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			6.00000	7	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	37.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,595.00000	6,709	37.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,595.00000	8,709	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	38.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,795.00000	6,909	38.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,795.00000	8,909	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,845.00000	8,959	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,105.00000	2,991	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,106.00000	1,992	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			1.00000	1	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,119.00000	1,007	18.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			14.00000	16	18.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	38.53	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	14.50	Put		6,895.00000	7,009	38.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,895.00000	9,009	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		0.00000	0	37.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,695.00000	6,809	37.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,695.00000	8,809	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		3,605.00000	3,491	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	0	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		8,395.00000	8,509	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		3,755.00000	3,641	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		0.00000	0	36.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		6,245.00000	6,359	36.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		0.00000	0	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		8,245.00000	8,359	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,505.00000	3,391	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,506.00000	2,391	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		0.00000	0	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		1,510.00000	1,397	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		5.00000	6	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		594.00000	502	18.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		89.00000	111	18.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		0.00000	0	37.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,495.00000	6,609	37.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,495.00000	8,609	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		3,705.00000	3,591	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		8,295.00000	8,409	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		0.00000	0	38.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,745.00000	6,859	38.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,745.00000	8,859	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call		3,805.00000	3,691	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put		0.00000	0	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,806.00000	2,691	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,808.00000	1,694	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		2.00000	3	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		841.00000	737	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		36.00000	46	18.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	0	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,195.00000	8,309	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,855.00000	3,741	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,145.00000	8,259	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			3,955.00000	3,841	28.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	28.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			22.00000	16	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			2,066.00000	2,175	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			8,045.00000	8,159	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			4,005.00000	3,891	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			23.00000	17	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,018.00000	2,126	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			7,995.00000	8,109	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,905.00000	3,791	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,906.00000	2,791	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,907.00000	1,793	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			2.00000	2	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			931.00000	824	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			25.00000	33	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			20.00000	15	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,114.00000	2,224	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,095.00000	8,209	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,055.00000	3,941	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			3,055.00000	2,941	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			2,057.00000	1,942	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			1.00000	1	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,071.00000	960	18.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			15.00000	19	18.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			4,105.00000	3,991	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			7,895.00000	8,009	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			4,155.00000	4,041	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,155.00000	3,041	31.84	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	4.45	Put		0.00000	0	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,156.00000	2,042	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		1.00000	1	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,167.00000	1,055	19.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		12.00000	14	19.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	41.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		7,845.00000	7,959	41.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.61700	7.72950		19.19	380,850.00	50	8,562.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		712.00000	628	18.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		183.00000	211	18.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		412.00000	355	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		432.00000	488	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		179.00000	152	23.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		1,149.00000	1,235	23.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		432.00000	373	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		402.00000	456	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		480.00000	411	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		350.00000	394	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		455.00000	391	19.39	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		376.00000	424	19.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		285.00000	244	21.32	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		706.00000	777	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		375.00000	323	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		496.00000	556	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		432.00000	373	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		402.00000	456	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		39.00000	33	31.03	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,359.00000	3,466	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		20.00000	16	33.63	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,590.00000	4,699	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		505.00000	434	19.15	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		326.00000	367	19.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call		393.00000	338	19.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put		464.00000	521	19.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		211.00000	180	22.68	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		981.00000	1,063	22.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		127.00000	109	25.19	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,548.00000	1,642	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		80.00000	68	27.64	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,201.00000	2,301	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		239.00000	204	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		860.00000	937	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		92.00000	78	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		2,012.00000	2,111	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		358.00000	308	20.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.90	Put		529.00000	591	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		312.00000	267	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		633.00000	700	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		299.00000	255	21.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		669.00000	738	21.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		327.00000	280	20.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		597.00000	663	20.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		273.00000	233	21.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		744.00000	816	21.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		220.00000	187	22.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		940.00000	1,020	22.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		229.00000	195	22.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		900.00000	978	22.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		250.00000	213	21.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		821.00000	896	21.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call		261.00000	223	21.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put		782.00000	856	21.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		202.00000	172	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		1,023.00000	1,105	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call		186.00000	159	23.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put		1,107.00000	1,192	23.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		194.00000	165	23.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		1,065.00000	1,148	23.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		172.00000	146	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		1,192.00000	1,279	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		153.00000	130	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		1,324.00000	1,413	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		137.00000	117	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		1,457.00000	1,550	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		147.00000	126	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,368.00000	1,459	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		159.00000	135	24.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		1,280.00000	1,368	24.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		115.00000	98	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,685.00000	1,781	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		107.00000	92	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,778.00000	1,875	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		98.00000	84	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,918.00000	2,017	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		104.00000	89	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,825.00000	1,922	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		92.00000	78	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		2,012.00000	2,111	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		31.00000	26	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,801.00000	3,909	32.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.60	Call		95.00000	81	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,965.00000	2,064	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		77.00000	65	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		2,248.00000	2,348	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		70.00000	59	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,390.00000	2,492	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		59.00000	50	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,630.00000	2,733	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		68.00000	57	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,438.00000	2,540	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		75.00000	63	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		2,295.00000	2,396	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		75.00000	63	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		2,295.00000	2,396	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		65.00000	55	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,486.00000	2,588	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		65.00000	55	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,486.00000	2,588	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		53.00000	44	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,823.00000	2,927	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		51.00000	43	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,872.00000	2,976	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		54.00000	46	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,775.00000	2,879	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		50.00000	42	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,920.00000	3,025	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		45.00000	38	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		3,066.00000	3,171	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		40.00000	34	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		3,310.00000	3,417	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		35.00000	30	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,555.00000	3,663	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		36.00000	30	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,506.00000	3,613	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		38.00000	32	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,408.00000	3,515	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		37.00000	31	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,457.00000	3,564	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		43.00000	36	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		3,163.00000	3,269	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		44.00000	37	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,115.00000	3,220	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		41.00000	34	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		3,261.00000	3,367	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		39.00000	33	31.03	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	11.05	Put		3,359.00000	3,466	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		42.00000	35	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,212.00000	3,318	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		47.00000	40	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		3,017.00000	3,123	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		50.00000	42	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,920.00000	3,025	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		44.00000	37	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,115.00000	3,220	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		34.00000	29	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,605.00000	3,712	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		32.00000	27	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,742.00000	3,850	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		33.00000	28	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,654.00000	3,761	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		33.00000	28	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,654.00000	3,761	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		32.00000	28	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,703.00000	3,811	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		29.00000	24	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,949.00000	4,057	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		32.00000	27	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,752.00000	3,860	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		27.00000	23	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		4,048.00000	4,156	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		30.00000	26	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,851.00000	3,959	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		30.00000	25	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,900.00000	4,008	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		86.00000	73	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		2,106.00000	2,206	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		70.00000	59	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,390.00000	2,492	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		61.00000	52	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,582.00000	2,685	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		58.00000	49	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,678.00000	2,782	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		17.00000	14	34.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,837.00000	4,947	34.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		101.00000	86	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,871.00000	1,969	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		30.00000	25	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,900.00000	4,008	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		9.00000	7	35.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,980.00000	6,090	35.44	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	9.35	Call			111.00000	95	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,732.00000	1,828	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			43.00000	36	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,163.00000	3,269	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			10.00000	8	35.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,830.00000	5,941	35.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			119.00000	101	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,639.00000	1,734	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			10.00000	8	35.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,731.00000	5,841	35.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			123.00000	105	25.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,594.00000	1,688	25.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			38.00000	32	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,408.00000	3,515	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			11.00000	8	35.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,681.00000	5,791	35.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			132.00000	113	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,503.00000	1,596	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			11.00000	9	35.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,582.00000	5,692	35.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			26.00000	21	32.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,146.00000	4,254	32.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			7.00000	5	35.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			6,227.00000	6,338	35.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			89.00000	75	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,060.00000	2,158	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			28.00000	24	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,999.00000	4,107	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			27.00000	22	32.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,097.00000	4,205	32.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			7.00000	5	35.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			6,178.00000	6,288	35.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			26.00000	21	32.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,146.00000	4,254	32.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			24.00000	20	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			4,245.00000	4,353	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			23.00000	19	33.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,343.00000	4,452	33.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			5.00000	4	34.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,426.00000	6,537	34.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			83.00000	70	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,153.00000	2,253	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			34.00000	29	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,605.00000	3,712	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			27.00000	22	32.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,097.00000	4,205	32.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		25.00000	21	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		4,195.00000	4,304	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		7.00000	5	35.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,277.00000	6,388	35.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		8.00000	6	35.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		6,079.00000	6,189	35.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		115.00000	98	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,685.00000	1,781	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		10.00000	8	35.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,781.00000	5,891	35.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		165.00000	141	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,236.00000	1,324	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		12.00000	9	34.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,482.00000	5,592	34.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		147.00000	126	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,368.00000	1,459	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		48.00000	41	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,969.00000	3,074	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		37.00000	31	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,457.00000	3,564	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		11.00000	9	35.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,631.00000	5,742	35.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		42.00000	35	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,212.00000	3,318	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		32.00000	28	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,703.00000	3,811	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		10.00000	8	35.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,880.00000	5,991	35.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		51.00000	43	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,872.00000	2,976	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		48.00000	41	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,969.00000	3,074	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		12.00000	9	35.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,532.00000	5,642	35.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		142.00000	121	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,413.00000	1,504	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		9.00000	7	35.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,930.00000	6,040	35.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		12.00000	10	34.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,433.00000	5,543	34.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		56.00000	47	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,726.00000	2,830	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		13.00000	11	34.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		5,284.00000	5,394	34.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.35	Call			58.00000	49	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,678.00000	2,782	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			14.00000	11	34.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,234.00000	5,344	34.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			14.00000	11	34.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			5,135.00000	5,244	34.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			63.00000	54	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,534.00000	2,637	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			59.00000	50	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,630.00000	2,733	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			14.00000	11	34.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,184.00000	5,294	34.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			72.00000	61	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,343.00000	2,444	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			17.00000	14	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,788.00000	4,897	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			83.00000	70	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,153.00000	2,253	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			18.00000	15	33.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,689.00000	4,798	33.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			342.00000	294	20.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			563.00000	627	20.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			19.00000	15	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,640.00000	4,748	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			68.00000	57	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,438.00000	2,540	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			63.00000	54	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,534.00000	2,637	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			16.00000	13	34.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,986.00000	5,096	34.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			80.00000	68	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,201.00000	2,301	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			18.00000	15	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,738.00000	4,848	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			89.00000	75	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,060.00000	2,158	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			104.00000	89	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,825.00000	1,922	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			19.00000	15	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,640.00000	4,748	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			111.00000	95	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,732.00000	1,828	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			20.00000	16	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,541.00000	4,649	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			532.00000	459	19.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.50	Put		302.00000	342	19.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,080.00000	3,967	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,582.00000	2,470	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		3.00000	3	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,135.00000	1,032	18.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		56.00000	65	18.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		16.00000	13	34.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,936.00000	5,046	34.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		1.00000	1	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,921.00000	8,034	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,330.00000	4,217	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		2,831.00000	2,719	25.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		2.00000	2	25.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,363.00000	1,255	18.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		34.00000	38	18.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		1.00000	1	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,672.00000	7,784	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		648.00000	567	18.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		219.00000	250	18.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		132.00000	113	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,503.00000	1,596	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		123.00000	105	25.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,594.00000	1,688	25.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		95.00000	81	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,965.00000	2,064	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		23.00000	19	33.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		4,294.00000	4,402	33.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,632.00000	2,520	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		3.00000	3	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		1,647.00000	1,538	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		18.00000	21	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		781.00000	692	18.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		151.00000	175	18.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		22.00000	18	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,393.00000	4,501	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		13.00000	10	34.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		5,383.00000	5,493	34.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		2,782.00000	2,669	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		2.00000	2	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		1,792.00000	1,682	20.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		13.00000	15	20.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		890.00000	797	18.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		111.00000	130	18.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.90	Call			1,841.00000	1,730	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			11.00000	13	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			929.00000	834	18.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			99.00000	117	18.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			2,881.00000	2,769	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			2.00000	2	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			1,890.00000	1,779	20.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			10.00000	12	20.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			968.00000	872	18.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			89.00000	105	18.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,682.00000	2,570	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			2.00000	3	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,696.00000	1,586	20.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			16.00000	19	20.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			816.00000	726	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			137.00000	159	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			2,981.00000	2,869	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			1.00000	2	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			1,987.00000	1,877	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			8.00000	10	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,049.00000	950	18.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			70.00000	83	18.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,031.00000	2,918	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,037.00000	1,925	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			7.00000	8	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,091.00000	990	18.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			61.00000	73	18.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			21.00000	17	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,491.00000	4,600	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,181.00000	3,068	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,185.00000	2,073	21.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			6.00000	6	21.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,225.00000	1,119	18.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			46.00000	52	18.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			13.00000	10	34.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,333.00000	5,443	34.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,231.00000	3,118	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,235.00000	2,123	22.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			5.00000	6	22.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,271.00000	1,164	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			42.00000	47	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,330.00000	3,218	28.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.40	Put		1.00000	1	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,334.00000	2,222	22.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		4.00000	5	22.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		588.00000	511	19.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		258.00000	294	19.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,280.00000	3,168	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		1.00000	1	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,284.00000	2,172	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		5.00000	5	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,317.00000	1,209	18.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		38.00000	42	18.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		559.00000	484	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		280.00000	317	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,131.00000	3,018	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		1.00000	1	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,136.00000	2,024	21.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		6.00000	7	21.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,180.00000	1,074	18.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		51.00000	57	18.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,380.00000	3,268	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		1.00000	1	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,384.00000	2,271	22.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		4.00000	4	22.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,410.00000	1,302	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		31.00000	35	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		618.00000	538	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		238.00000	271	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,530.00000	3,418	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		1.00000	1	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,533.00000	2,420	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		3.00000	3	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		1,552.00000	1,443	19.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		22.00000	26	19.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		3,630.00000	3,518	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		1.00000	1	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		16.00000	13	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		4,887.00000	4,996	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		6.00000	4	34.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		6,376.00000	6,487	34.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		0.00000	0	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		8,371.00000	8,483	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call		5.00000	4	34.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put		6,476.00000	6,587	34.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call		0.00000	0	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put		8,471.00000	8,583	33.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,430.00000	3,318	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			1.00000	1	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,433.00000	2,321	23.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			4.00000	4	23.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,457.00000	1,348	19.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			28.00000	31	19.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			5.00000	3	34.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,575.00000	6,686	34.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,571.00000	8,683	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			4.00000	3	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,675.00000	6,786	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,671.00000	8,783	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			4.00000	3	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,625.00000	6,736	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,621.00000	8,733	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			3.00000	2	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,824.00000	6,935	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,821.00000	8,933	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			3.00000	2	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,874.00000	6,985	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,871.00000	8,983	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,081.00000	2,968	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,086.00000	1,975	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			7.00000	8	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			3.00000	2	34.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,923.00000	7,035	34.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,921.00000	9,033	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			4.00000	3	34.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,724.00000	6,836	34.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,721.00000	8,833	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,580.00000	3,468	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			1.00000	1	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,599.00000	1,490	19.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			20.00000	23	19.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			746.00000	659	18.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			167.00000	192	18.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			21.00000	18	33.41	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	12.15	Put			4,442.00000	4,551	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			0.00000	0	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			8,421.00000	8,533	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			3,680.00000	3,568	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			0.00000	1	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			6.00000	4	34.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			6,327.00000	6,437	34.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			0.00000	0	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			8,321.00000	8,433	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			3,730.00000	3,617	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	0	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			2,732.00000	2,619	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			2.00000	2	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			1,744.00000	1,634	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			14.00000	17	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			853.00000	761	18.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			123.00000	144	18.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			1.00000	0	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			8,271.00000	8,383	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,480.00000	3,368	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put			1.00000	1	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call			2,483.00000	2,371	23.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put			3.00000	4	23.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call			1,504.00000	1,395	19.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put			25.00000	28	19.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call			680.00000	597	18.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put			200.00000	230	18.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call			5.00000	4	34.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put			6,525.00000	6,637	34.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call			0.00000	0	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put			8,521.00000	8,633	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call			4.00000	3	34.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put			6,774.00000	6,886	34.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call			0.00000	0	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put			8,771.00000	8,883	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call			3,830.00000	3,717	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put			0.00000	0	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call			1.00000	0	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put			8,171.00000	8,283	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call			3,880.00000	3,767	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put			0.00000	0	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call			8.00000	6	35.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put			6,128.00000	6,239	35.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call			1.00000	0	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put			8,121.00000	8,233	33.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.80	Call		3,930.00000	3,817	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put		0.00000	0	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call		2,931.00000	2,819	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put		2.00000	2	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call		1,938.00000	1,828	20.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put		9.00000	11	20.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call		1,008.00000	910	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put		79.00000	93	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call		1.00000	0	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put		8,071.00000	8,183	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call		4,030.00000	3,917	33.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put		0.00000	0	33.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,031.00000	2,918	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		1.00000	1	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,037.00000	1,925	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		7.00000	8	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,091.00000	990	18.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		61.00000	73	18.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call		1.00000	1	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put		7,971.00000	8,084	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call		4,180.00000	4,067	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put		0.00000	0	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,181.00000	3,068	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		1.00000	1	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,185.00000	2,073	21.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		6.00000	6	21.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,225.00000	1,119	18.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		46.00000	52	18.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		505.00000	434	19.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		326.00000	367	19.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call		1.00000	1	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put		7,821.00000	7,934	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call		4,130.00000	4,017	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put		0.00000	0	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call		1.00000	1	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put		7,871.00000	7,984	33.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.74220	7.85430		19.58	1,130,361.20	146	1,142.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		907.00000	825	18.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		203.00000	232	18.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		551.00000	492	19.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		497.00000	550	19.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		530.00000	475	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		525.00000	582	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		231.00000	206	23.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,476.00000	1,564	23.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.80	Call			551.00000	492	19.74	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			497.00000	550	19.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			574.00000	511	19.58	0.00	0	433.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			469.00000	519	19.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			597.00000	533	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			442.00000	490	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			398.00000	356	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			794.00000	864	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			385.00000	344	21.32	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			831.00000	901	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			493.00000	441	20.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			588.00000	649	20.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			56.00000	50	31.55	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,352.00000	4,458	31.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			35.00000	31	33.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,581.00000	5,689	33.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			6.00000	5	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,652.00000	9,763	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			511.00000	457	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			557.00000	615	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			195.00000	174	24.80	0.00	0	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,740.00000	1,832	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			143.00000	127	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,288.00000	2,385	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			645.00000	578	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			391.00000	436	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			475.00000	425	20.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			621.00000	683	20.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			359.00000	321	21.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			905.00000	979	21.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			459.00000	410	20.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			654.00000	718	20.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			427.00000	382	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			723.00000	790	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			413.00000	368	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			758.00000	826	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			372.00000	332	21.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			868.00000	940	21.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			336.00000	300	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			982.00000	1,058	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			315.00000	281	22.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			1,060.00000	1,139	22.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			347.00000	310	21.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			943.00000	1,018	21.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			325.00000	290	22.11	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	8.55	Put			1,021.00000	1,098	22.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			305.00000	272	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			1,100.00000	1,180	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			218.00000	195	24.17	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,563.00000	1,653	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			295.00000	263	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			1,141.00000	1,221	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			277.00000	247	22.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,222.00000	1,305	22.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			286.00000	255	22.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,181.00000	1,263	22.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			268.00000	239	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,264.00000	1,347	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			245.00000	219	23.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,390.00000	1,476	23.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			260.00000	232	23.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,306.00000	1,390	23.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			238.00000	212	23.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,433.00000	1,520	23.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			224.00000	200	24.01	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,520.00000	1,608	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			252.00000	225	23.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,348.00000	1,433	23.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			185.00000	166	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,830.00000	1,923	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			171.00000	153	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,967.00000	2,061	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			180.00000	161	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,876.00000	1,969	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			163.00000	146	25.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			2,058.00000	2,154	25.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			175.00000	157	25.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,921.00000	2,015	25.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			63.00000	56	31.12	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			4,108.00000	4,214	31.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			167.00000	150	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			2,012.00000	2,107	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			132.00000	118	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,428.00000	2,526	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			116.00000	104	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,662.00000	2,762	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			129.00000	115	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,474.00000	2,573	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			139.00000	124	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,335.00000	2,432	26.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.40	Call			195.00000	174	24.80	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,740.00000	1,832	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			159.00000	142	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,104.00000	2,200	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			151.00000	134	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,196.00000	2,292	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			135.00000	121	26.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,381.00000	2,479	26.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			122.00000	109	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,568.00000	2,667	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			51.00000	45	31.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,596.00000	4,703	31.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			155.00000	138	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,151.00000	2,246	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			147.00000	131	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,242.00000	2,339	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			125.00000	112	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,521.00000	2,620	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			119.00000	107	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,615.00000	2,714	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			50.00000	44	32.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,645.00000	4,752	32.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			151.00000	134	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,196.00000	2,292	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			122.00000	109	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,568.00000	2,667	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			111.00000	99	27.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,756.00000	2,857	27.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			47.00000	42	32.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,793.00000	4,900	32.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			139.00000	124	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,335.00000	2,432	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			119.00000	107	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,615.00000	2,714	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			113.00000	102	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,709.00000	2,809	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			108.00000	97	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,804.00000	2,905	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			103.00000	92	28.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,899.00000	3,000	28.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			44.00000	40	32.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,940.00000	5,047	32.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			155.00000	138	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,151.00000	2,246	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			48.00000	43	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 14/06/2010 Currency Future	12.55	Put		4,743.00000	4,850	32.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		190.00000	170	24.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,785.00000	1,878	24.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		147.00000	131	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,242.00000	2,339	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		597.00000	533	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		442.00000	490	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		159.00000	142	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,104.00000	2,200	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		55.00000	49	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,401.00000	4,507	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		621.00000	555	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		416.00000	463	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		200.00000	179	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,696.00000	1,787	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		190.00000	170	24.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,785.00000	1,878	24.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		54.00000	48	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,450.00000	4,556	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		206.00000	184	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,651.00000	1,742	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,105.00000	3,993	29.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	29.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		2,612.00000	2,500	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		8.00000	8	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,203.00000	1,104	17.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		99.00000	112	17.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		80.00000	72	29.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,475.00000	3,579	29.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		26.00000	23	34.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,422.00000	6,531	34.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		15.00000	13	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,911.00000	8,021	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,355.00000	4,243	29.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	29.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		2,860.00000	2,748	23.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		6.00000	6	23.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,418.00000	1,314	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		64.00000	72	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		88.00000	79	29.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		3,234.00000	3,337	29.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		49.00000	44	32.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,694.00000	4,801	32.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		29.00000	25	34.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		6,174.00000	6,283	34.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.50	Call			17.00000	15	36.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,662.00000	7,772	36.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			782.00000	706	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			278.00000	314	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			212.00000	189	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,607.00000	1,697	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			180.00000	161	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,876.00000	1,969	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			64.00000	57	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			4,060.00000	4,165	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			2,662.00000	2,550	22.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			8.00000	8	22.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			1,690.00000	1,582	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			35.00000	40	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			875.00000	794	18.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			220.00000	251	18.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			81.00000	73	29.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,427.00000	3,531	29.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			38.00000	34	33.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			5,383.00000	5,491	33.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			1,877.00000	1,768	18.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			23.00000	26	18.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,010.00000	923	18.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			156.00000	180	18.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			60.00000	54	31.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			4,206.00000	4,311	31.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			40.00000	36	33.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			5,186.00000	5,294	33.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			77.00000	69	29.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,572.00000	3,677	29.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			52.00000	46	31.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,547.00000	4,654	31.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			36.00000	32	33.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,531.00000	5,640	33.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,910.00000	2,798	23.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			6.00000	6	23.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,925.00000	1,815	18.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			21.00000	23	18.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,046.00000	957	18.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			142.00000	165	18.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			493.00000	441	20.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			588.00000	649	20.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			74.00000	66	30.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,669.00000	3,774	30.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			35.00000	31	33.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,630.00000	5,739	33.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		2,761.00000	2,649	22.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		7.00000	7	22.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		1,783.00000	1,675	18.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		29.00000	32	18.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		941.00000	856	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		186.00000	214	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		443.00000	396	20.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		688.00000	753	20.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		106.00000	95	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,851.00000	2,952	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		70.00000	63	30.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,815.00000	3,921	30.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		33.00000	29	34.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,779.00000	5,887	34.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		2,712.00000	2,600	22.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		7.00000	7	22.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		1,736.00000	1,628	18.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		32.00000	36	18.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		69.00000	62	30.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,864.00000	3,970	30.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		46.00000	41	32.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,842.00000	4,949	32.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		32.00000	29	34.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,828.00000	5,937	34.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		101.00000	90	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,947.00000	3,048	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		67.00000	61	30.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,913.00000	4,019	30.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		45.00000	40	32.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,891.00000	4,998	32.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		32.00000	29	34.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,878.00000	5,986	34.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		72.00000	65	30.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,718.00000	3,823	30.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		34.00000	30	33.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,680.00000	5,788	33.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		2,960.00000	2,848	23.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		5.00000	5	23.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		1,973.00000	1,863	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		18.00000	21	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,083.00000	993	18.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		129.00000	150	18.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		116.00000	104	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,662.00000	2,762	27.51	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	11.40	Call			75.00000	68	29.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,621.00000	3,725	29.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,009.00000	2,897	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			5.00000	5	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,021.00000	1,911	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			16.00000	18	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,121.00000	1,029	18.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			117.00000	137	18.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,059.00000	2,947	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			5.00000	5	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,070.00000	1,958	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			15.00000	16	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,162.00000	1,066	18.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			107.00000	124	18.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			78.00000	70	29.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,524.00000	3,628	29.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			53.00000	47	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,498.00000	4,605	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			36.00000	33	33.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,482.00000	5,590	33.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,208.00000	3,096	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			4.00000	4	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,217.00000	2,105	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			13.00000	13	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,288.00000	1,186	18.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			83.00000	94	18.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			83.00000	75	29.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,379.00000	3,482	29.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			38.00000	34	33.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			5,334.00000	5,442	33.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,258.00000	3,146	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			3.00000	4	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,267.00000	2,154	19.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			12.00000	12	19.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,330.00000	1,228	18.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			76.00000	86	18.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			85.00000	76	29.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			3,330.00000	3,434	29.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			57.00000	51	31.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			4,303.00000	4,409	31.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			39.00000	35	33.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			5,285.00000	5,393	33.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,307.00000	3,196	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			3.00000	3	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,316.00000	2,204	20.25	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 14/06/2010 Currency Future	5.55	Put			12.00000	12	20.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,374.00000	1,271	18.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			70.00000	79	18.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			671.00000	602	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			367.00000	410	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			86.00000	78	29.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			3,282.00000	3,385	29.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			59.00000	52	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			4,254.00000	4,360	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			40.00000	35	33.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			5,235.00000	5,343	33.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,357.00000	3,245	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			3.00000	3	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,365.00000	2,253	20.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			11.00000	11	20.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			698.00000	627	19.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			343.00000	384	19.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,158.00000	3,046	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			4.00000	4	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,168.00000	2,056	19.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			14.00000	14	19.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,245.00000	1,145	18.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			91.00000	103	18.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			24.00000	21	35.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,669.00000	6,779	35.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			71.00000	64	30.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,767.00000	3,872	30.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			23.00000	20	35.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,719.00000	6,828	35.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			23.00000	20	35.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,768.00000	6,878	35.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,556.00000	3,444	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	2	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,563.00000	2,451	21.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			9.00000	9	21.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,598.00000	1,491	18.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			43.00000	49	18.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			812.00000	734	18.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			258.00000	292	18.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			43.00000	39	32.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,989.00000	5,097	32.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			25.00000	22	34.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,471.00000	6,580	34.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,606.00000	3,494	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			2.00000	2	27.27	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 14/06/2010 Currency Future	6.25	Call			1,643.00000	1,536	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			39.00000	44	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			843.00000	764	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			239.00000	271	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			12.00000	10	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,408.00000	8,518	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,507.00000	3,395	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,513.00000	2,401	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			9.00000	9	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,552.00000	1,446	18.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			48.00000	54	18.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			25.00000	22	35.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,521.00000	6,630	35.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			11.00000	10	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,507.00000	8,617	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,407.00000	3,295	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			3.00000	3	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,415.00000	2,303	20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			10.00000	10	20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,462.00000	1,358	18.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			58.00000	65	18.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			725.00000	652	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			321.00000	360	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			24.00000	21	35.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,620.00000	6,729	35.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			11.00000	9	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,606.00000	8,717	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			10.00000	9	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,706.00000	8,816	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			10.00000	9	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,656.00000	8,767	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			101.00000	90	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,947.00000	3,048	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			45.00000	40	32.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,891.00000	4,998	32.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			22.00000	19	35.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,868.00000	6,977	35.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			9.00000	8	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,855.00000	8,966	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			22.00000	19	35.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,868.00000	6,977	35.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			3,109.00000	2,997	24.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			4.00000	5	24.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,119.00000	2,007	19.10	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	5.75	Put		15.00000	14	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		99.00000	88	28.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,994.00000	3,096	28.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		21.00000	19	35.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,917.00000	7,027	35.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		9.00000	8	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,905.00000	9,015	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		96.00000	86	28.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		3,042.00000	3,144	28.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		21.00000	19	35.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		6,967.00000	7,076	35.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		9.00000	7	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		8,954.00000	9,065	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		10.00000	8	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,755.00000	8,866	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		12.00000	10	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,457.00000	8,568	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		3,656.00000	3,544	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		2.00000	2	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		26.00000	23	34.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		6,372.00000	6,481	34.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		12.00000	10	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		8,358.00000	8,468	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		3,706.00000	3,594	27.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		2.00000	2	27.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		27.00000	24	34.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		6,323.00000	6,432	34.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		13.00000	11	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		8,308.00000	8,418	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call		3,806.00000	3,694	28.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put		1.00000	1	28.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call		2,811.00000	2,699	23.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put		6.00000	7	23.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call		1,830.00000	1,721	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put		26.00000	29	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call		975.00000	889	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put		171.00000	197	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call		28.00000	25	34.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put		6,224.00000	6,333	34.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call		13.00000	11	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put		8,209.00000	8,319	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call		3,856.00000	3,744	28.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put		1.00000	1	28.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call		14.00000	12	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put		8,159.00000	8,269	36.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.90	Call			3,955.00000	3,843	28.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	28.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			30.00000	26	34.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			6,076.00000	6,184	34.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			14.00000	12	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			8,060.00000	8,170	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			4,005.00000	3,893	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Put			1.00000	1	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			30.00000	27	34.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			6,026.00000	6,135	34.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			15.00000	13	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			8,010.00000	8,120	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			3,905.00000	3,793	28.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			1.00000	1	28.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,910.00000	2,798	23.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			6.00000	6	23.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,925.00000	1,815	18.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			21.00000	23	18.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,046.00000	957	18.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			142.00000	165	18.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			61.00000	55	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			4,157.00000	4,262	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			29.00000	26	34.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			6,125.00000	6,234	34.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			14.00000	12	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put			8,110.00000	8,220	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call			4,055.00000	3,943	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put			1.00000	1	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,059.00000	2,947	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			5.00000	5	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,070.00000	1,958	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			15.00000	16	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,162.00000	1,066	18.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			107.00000	124	18.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call			65.00000	58	30.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put			4,011.00000	4,116	30.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call			31.00000	28	34.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put			5,977.00000	6,085	34.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call			15.00000	13	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put			7,961.00000	8,071	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call			66.00000	60	30.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put			3,962.00000	4,068	30.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call			31.00000	28	34.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put			5,927.00000	6,036	34.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call			4,155.00000	4,043	29.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.70	Put		1.00000	1	29.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,158.00000	3,046	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		4.00000	4	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,168.00000	2,056	19.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		14.00000	14	19.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,245.00000	1,145	18.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		91.00000	103	18.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Call		15.00000	14	36.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		7,861.00000	7,971	36.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			7.86750	7.97780		19.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		638.00000	581	19.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		611.00000	664	19.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		681.00000	618	19.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		553.00000	601	19.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		703.00000	639	19.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		525.00000	571	19.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		681.00000	618	19.71	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		553.00000	601	19.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		659.00000	599	19.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		581.00000	632	19.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		491.00000	446	21.25	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		913.00000	979	21.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		584.00000	531	20.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		706.00000	764	20.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		602.00000	547	20.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		674.00000	730	20.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		567.00000	516	20.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		739.00000	798	20.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		520.00000	473	20.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		842.00000	905	20.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		535.00000	486	20.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		807.00000	869	20.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,582.00000	3,472	25.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		4.00000	5	25.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,594.00000	2,485	20.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		16.00000	18	20.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,652.00000	1,549	18.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		74.00000	82	18.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		906.00000	831	18.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		328.00000	363	18.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		191.00000	174	26.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,614.00000	2,707	26.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		97.00000	88	30.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,519.00000	4,621	30.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		56.00000	50	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 13/09/2010 Currency Future	14.40	Put		6,478.00000	6,583	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		31.00000	28	35.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put		8,453.00000	8,560	35.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call		3,731.00000	3,621	25.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put		4.00000	4	25.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call		2,741.00000	2,632	21.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put		13.00000	15	21.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call		1,786.00000	1,681	18.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put		58.00000	64	18.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call		995.00000	915	18.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put		267.00000	298	18.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call		204.00000	185	26.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put		2,476.00000	2,568	26.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call		102.00000	93	30.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put		4,374.00000	4,475	30.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call		58.00000	53	33.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put		6,330.00000	6,435	33.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call		33.00000	30	35.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put		8,305.00000	8,412	35.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call		3,682.00000	3,572	25.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put		4.00000	4	25.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call		2,692.00000	2,583	21.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put		14.00000	16	21.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call		1,741.00000	1,637	18.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put		63.00000	69	18.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call		965.00000	886	18.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put		287.00000	319	18.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call		199.00000	181	26.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put		2,522.00000	2,614	26.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		100.00000	91	30.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,422.00000	4,524	30.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		57.00000	52	33.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,379.00000	6,484	33.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		33.00000	29	35.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,355.00000	8,461	35.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call		3,831.00000	3,721	26.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put		3.00000	3	26.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call		2,839.00000	2,730	21.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put		12.00000	13	21.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		1,876.00000	1,771	18.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		49.00000	54	18.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		1,058.00000	976	18.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		231.00000	258	18.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		213.00000	193	26.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		2,385.00000	2,476	26.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	12.15	Call			105.00000	96	30.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put			4,277.00000	4,378	30.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call			60.00000	54	33.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put			6,232.00000	6,337	33.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call			35.00000	31	35.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put			8,207.00000	8,313	35.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call			3,881.00000	3,771	26.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put			3.00000	3	26.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call			2,889.00000	2,779	22.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put			11.00000	12	22.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call			1,922.00000	1,817	18.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put			44.00000	49	18.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call			1,091.00000	1,007	18.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put			213.00000	240	18.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call			217.00000	197	25.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put			2,339.00000	2,430	25.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call			107.00000	97	30.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put			4,229.00000	4,330	30.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call			61.00000	55	33.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put			6,183.00000	6,287	33.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call			36.00000	32	35.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put			8,158.00000	8,264	35.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call			3,931.00000	3,820	26.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put			3.00000	3	26.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call			2,938.00000	2,829	22.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put			10.00000	11	22.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call			1,968.00000	1,863	18.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put			41.00000	45	18.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call			1,125.00000	1,040	18.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put			197.00000	222	18.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call			222.00000	202	25.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put			2,294.00000	2,384	25.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call			109.00000	99	30.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put			4,181.00000	4,281	30.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			61.00000	56	33.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			6,134.00000	6,238	33.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			36.00000	32	35.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			8,109.00000	8,215	35.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			4,030.00000	3,920	27.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			2.00000	3	27.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			3,037.00000	2,927	22.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			9.00000	10	22.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			2,062.00000	1,955	18.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			34.00000	37	18.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,194.00000	1,107	18.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	6.95	Put			167.00000	189	18.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			232.00000	211	25.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			2,204.00000	2,293	25.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			112.00000	102	30.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			4,085.00000	4,185	30.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			63.00000	57	33.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			6,035.00000	6,140	33.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			38.00000	34	35.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			8,010.00000	8,116	35.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			4,080.00000	3,970	27.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			2.00000	2	27.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			3,086.00000	2,977	22.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			8.00000	9	22.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call			2,109.00000	2,002	18.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			32.00000	34	18.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,234.00000	1,141	17.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			156.00000	174	17.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			237.00000	216	25.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			2,159.00000	2,248	25.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			114.00000	104	29.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			4,036.00000	4,137	29.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			64.00000	58	33.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			5,986.00000	6,091	33.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			38.00000	34	35.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			7,961.00000	8,067	35.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,179.00000	4,069	27.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			1.00000	2	27.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,185.00000	3,075	23.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put			7.00000	8	23.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call			2,206.00000	2,097	19.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put			28.00000	29	19.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call			1,313.00000	1,216	17.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put			136.00000	149	17.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call			247.00000	225	25.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put			2,069.00000	2,158	25.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call			117.00000	108	29.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put			3,940.00000	4,040	29.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call			66.00000	60	33.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put			5,888.00000	5,992	33.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call			39.00000	36	35.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put			7,861.00000	7,968	35.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call			4,130.00000	4,020	27.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put			2.00000	2	27.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call			3,136.00000	3,026	23.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put			8.00000	8	23.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	5.85	Call		2,158.00000	2,048	19.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put		30.00000	31	19.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call		1,273.00000	1,177	17.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put		145.00000	159	17.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call		242.00000	221	25.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put		2,114.00000	2,203	25.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call		116.00000	106	29.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put		3,988.00000	4,089	29.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call		65.00000	59	33.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put		5,937.00000	6,042	33.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call		39.00000	35	35.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put		7,911.00000	8,018	35.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			7.98180	8.09210		20.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		718.00000	662	20.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put		726.00000	780	20.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		737.00000	679	20.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		695.00000	747	20.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call		778.00000	717	19.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put		636.00000	685	19.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call		573.00000	527	21.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put		1,031.00000	1,096	21.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		559.00000	515	21.52	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		1,067.00000	1,133	21.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		757.00000	697	20.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		665.00000	715	20.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		682.00000	628	20.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		790.00000	847	20.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		700.00000	645	20.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		757.00000	813	20.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		648.00000	597	20.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		856.00000	915	20.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		617.00000	568	21.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		925.00000	986	21.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		587.00000	540	21.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		995.00000	1,059	21.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		602.00000	554	21.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		960.00000	1,022	21.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,600.00000	3,490	23.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		8.00000	9	23.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,618.00000	2,510	20.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		26.00000	29	20.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,701.00000	1,602	18.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		109.00000	120	18.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		991.00000	919	19.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		399.00000	437	19.06	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 13/12/2010 Currency Future	10.50	Call			256.00000	236	25.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put			2,664.00000	2,754	25.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call			139.00000	129	29.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put			4,547.00000	4,647	29.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call			86.00000	79	32.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put			6,494.00000	6,597	32.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call			53.00000	48	34.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put			8,461.00000	8,566	34.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call			3,700.00000	3,590	24.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put			8.00000	8	24.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call			2,714.00000	2,607	20.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put			22.00000	25	20.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call			1,787.00000	1,686	18.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put			94.00000	104	18.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call			1,047.00000	972	18.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put			354.00000	390	18.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call			266.00000	245	25.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put			2,574.00000	2,663	25.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call			143.00000	132	29.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put			4,451.00000	4,550	29.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call			88.00000	81	32.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put			6,396.00000	6,499	32.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call			55.00000	49	34.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put			8,363.00000	8,468	34.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call			3,650.00000	3,540	24.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put			8.00000	8	24.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call			2,666.00000	2,558	20.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put			24.00000	27	20.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call			1,744.00000	1,644	18.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put			102.00000	112	18.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call			1,019.00000	945	18.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put			377.00000	413	18.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call			261.00000	240	25.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put			2,619.00000	2,708	25.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call			141.00000	130	29.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put			4,499.00000	4,599	29.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call			87.00000	80	32.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put			6,445.00000	6,548	32.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call			54.00000	48	34.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put			8,412.00000	8,517	34.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call			3,849.00000	3,739	25.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put			7.00000	7	25.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call			2,860.00000	2,752	20.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put			18.00000	20	20.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call			1,917.00000	1,815	18.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	6.25	Put		75.00000	83	18.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call		1,135.00000	1,056	18.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put		292.00000	324	18.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		665.00000	613	20.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put		823.00000	881	20.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call		282.00000	259	25.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put		2,439.00000	2,527	25.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call		150.00000	138	29.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put		4,308.00000	4,406	29.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call		91.00000	84	32.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put		6,249.00000	6,352	32.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call		58.00000	52	34.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put		8,216.00000	8,321	34.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call		3,898.00000	3,788	25.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put		6.00000	6	25.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call		2,908.00000	2,800	20.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put		16.00000	18	20.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call		1,961.00000	1,859	18.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put		69.00000	77	18.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call		1,165.00000	1,085	18.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put		273.00000	303	18.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call		287.00000	264	25.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put		2,395.00000	2,482	25.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call		152.00000	140	29.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put		4,260.00000	4,358	29.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call		93.00000	85	32.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put		6,201.00000	6,304	32.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call		59.00000	53	34.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put		8,167.00000	8,272	34.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call		3,948.00000	3,838	25.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put		6.00000	6	25.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call		2,957.00000	2,849	21.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put		15.00000	17	21.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		2,006.00000	1,903	18.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		64.00000	71	18.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,197.00000	1,115	18.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		255.00000	284	18.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		293.00000	269	25.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,351.00000	2,437	25.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		154.00000	142	29.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,212.00000	4,310	29.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		94.00000	86	32.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		6,152.00000	6,255	32.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		60.00000	54	34.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		8,118.00000	8,223	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 13/12/2010 Currency Future	4.10	Call			3,998.00000	3,888	26.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put			6.00000	6	26.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call			3,006.00000	2,898	21.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put			14.00000	16	21.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call			2,051.00000	1,947	18.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put			59.00000	65	18.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call			1,229.00000	1,146	18.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put			237.00000	265	18.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call			298.00000	274	25.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put			2,306.00000	2,393	25.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call			157.00000	144	29.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put			4,164.00000	4,263	29.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call			95.00000	88	32.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put			6,103.00000	6,206	32.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call			61.00000	55	34.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put			8,069.00000	8,174	34.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call			4,047.00000	3,937	26.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put			5.00000	5	26.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call			3,055.00000	2,947	21.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put			13.00000	15	21.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call			2,097.00000	1,992	18.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put			55.00000	60	18.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call			1,266.00000	1,178	18.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put			224.00000	246	18.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call			304.00000	280	25.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put			2,262.00000	2,348	25.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call			159.00000	147	28.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put			4,116.00000	4,215	28.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call			96.00000	89	32.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put			6,054.00000	6,157	32.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call			62.00000	57	34.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put			8,020.00000	8,125	34.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Call			4,096.00000	3,987	26.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put			4.00000	5	26.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call			3,105.00000	2,995	21.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put			13.00000	14	21.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call			2,144.00000	2,037	18.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put			52.00000	55	18.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call			1,303.00000	1,211	18.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put			211.00000	229	18.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call			309.00000	285	24.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put			2,217.00000	2,304	24.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call			161.00000	149	28.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put			4,069.00000	4,167	28.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call			97.00000	90	32.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	14.00	Put		6,005.00000	6,108	32.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call		62.00000	58	34.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put		7,970.00000	8,076	34.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call		4,146.00000	4,036	26.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put		4.00000	4	26.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call		3,154.00000	3,045	21.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put		12.00000	13	21.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call		2,191.00000	2,084	18.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put		48.00000	52	18.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call		1,340.00000	1,248	18.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put		198.00000	216	18.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call		315.00000	291	24.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put		2,173.00000	2,259	24.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call		163.00000	151	28.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put		4,021.00000	4,119	28.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call		98.00000	91	32.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put		5,956.00000	6,059	32.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call		63.00000	58	34.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put		7,921.00000	8,026	34.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.26620	12.30470		16.33	343,453.60	28	36,903.00
£ / R On 14/12/2009 Currency Future	12.30	Call		395.00000	368	16.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		391.00000	402	16.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		375.00000	349	16.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		421.00000	433	16.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		356.00000	331	16.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		452.00000	464	16.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		289.00000	266	17.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		585.00000	600	17.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		275.00000	252	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		620.00000	636	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		223.00000	203	18.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		769.00000	787	18.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		261.00000	239	17.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		656.00000	672	17.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		248.00000	226	17.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		693.00000	710	17.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		212.00000	192	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		808.00000	826	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		192.00000	173	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		887.00000	907	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		202.00000	182	18.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		847.00000	866	18.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		182.00000	164	18.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		928.00000	948	18.78	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	13.15	Call			165.00000	148	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			1,010.00000	1,032	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			142.00000	127	19.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			1,138.00000	1,160	19.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			112.00000	99	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,358.00000	1,382	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			107.00000	94	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,402.00000	1,428	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			102.00000	89	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,448.00000	1,473	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			107.00000	94	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,402.00000	1,428	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			98.00000	85	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,493.00000	1,519	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			93.00000	81	20.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,539.00000	1,565	20.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			82.00000	71	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,677.00000	1,705	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			86.00000	74	21.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,631.00000	1,658	21.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			129.00000	114	19.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,225.00000	1,248	19.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			157.00000	140	19.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,052.00000	1,074	19.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			123.00000	109	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,269.00000	1,293	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			102.00000	89	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,448.00000	1,473	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			89.00000	78	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,585.00000	1,611	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			86.00000	74	21.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,631.00000	1,658	21.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			93.00000	81	20.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,539.00000	1,565	20.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			118.00000	104	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,313.00000	1,337	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			129.00000	114	19.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,225.00000	1,248	19.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			136.00000	120	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,181.00000	1,204	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			157.00000	140	19.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,052.00000	1,074	19.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			165.00000	148	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			1,010.00000	1,032	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			173.00000	156	18.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.10	Put			969.00000	990	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			98.00000	85	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,493.00000	1,519	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			123.00000	109	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,269.00000	1,293	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			173.00000	156	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			969.00000	990	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			107.00000	94	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,402.00000	1,428	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			59.00000	50	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			2,054.00000	2,084	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			75.00000	65	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,770.00000	1,798	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			72.00000	62	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,817.00000	1,846	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			72.00000	62	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,817.00000	1,846	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			69.00000	59	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,864.00000	1,893	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			61.00000	52	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			2,006.00000	2,036	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			52.00000	44	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			2,197.00000	2,228	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			56.00000	48	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,102.00000	2,132	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			54.00000	46	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,149.00000	2,180	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			50.00000	43	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			2,245.00000	2,276	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			37.00000	32	24.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,632.00000	2,666	24.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			38.00000	33	24.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,584.00000	2,617	24.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			46.00000	39	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,342.00000	2,373	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			43.00000	37	23.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,438.00000	2,470	23.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			40.00000	34	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,535.00000	2,568	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			34.00000	30	24.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,730.00000	2,764	24.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			32.00000	28	25.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,827.00000	2,862	25.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			30.00000	26	25.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,925.00000	2,960	25.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.60	Call			23.00000	21	26.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			3,319.00000	3,354	26.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			69.00000	59	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,864.00000	1,893	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			64.00000	54	22.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,959.00000	1,988	22.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			82.00000	71	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,677.00000	1,705	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			46.00000	39	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,342.00000	2,373	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			66.00000	57	22.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,912.00000	1,940	22.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			48.00000	41	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,293.00000	2,325	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			44.00000	38	23.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,390.00000	2,422	23.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			41.00000	35	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,487.00000	2,519	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			31.00000	27	25.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,876.00000	2,911	25.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			86.00000	74	21.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,631.00000	1,658	21.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			78.00000	68	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,724.00000	1,751	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			66.00000	57	22.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,912.00000	1,940	22.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			48.00000	41	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,293.00000	2,325	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			36.00000	31	24.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,681.00000	2,715	24.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			44.00000	38	23.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,390.00000	2,422	23.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			33.00000	29	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,779.00000	2,813	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			54.00000	46	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,149.00000	2,180	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			37.00000	32	24.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,632.00000	2,666	24.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			56.00000	48	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,102.00000	2,132	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,007.00000	3,969	32.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			3.00000	3	32.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			2,518.00000	2,480	24.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			14.00000	14	24.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,066.00000	1,036	16.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.30	Put			61.00000	69	16.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			235.00000	214	18.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			730.00000	748	18.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			21.00000	19	27.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			3,516.00000	3,552	27.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			9.00000	8	31.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			5,004.00000	5,042	31.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			4.00000	4	34.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			6,499.00000	6,537	34.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			2.00000	2	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,997.00000	8,036	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			4,455.00000	4,417	32.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			1.00000	1	32.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			2,963.00000	2,924	26.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			8.00000	8	26.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			1,494.00000	1,458	18.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			40.00000	42	18.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			27.00000	24	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			3,073.00000	3,108	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			11.00000	10	30.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			4,557.00000	4,594	30.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			5.00000	5	33.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			6,051.00000	6,088	33.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			3.00000	2	36.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			7,548.00000	7,586	36.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			4,705.00000	4,667	32.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	32.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,211.00000	3,172	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			6.00000	6	27.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			1,737.00000	1,699	20.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			32.00000	33	20.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			498.00000	467	16.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			293.00000	301	16.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			13.00000	12	29.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			4,309.00000	4,346	29.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			6.00000	5	33.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			5,801.00000	5,839	33.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			3.00000	2	35.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			7,298.00000	7,336	35.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			212.00000	192	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			808.00000	826	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			150.00000	133	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			1,095.00000	1,117	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			75.00000	65	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,770.00000	1,798	21.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.35	Call			136.00000	120	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,181.00000	1,204	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			69.00000	59	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,864.00000	1,893	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			78.00000	68	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,724.00000	1,751	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			118.00000	104	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,313.00000	1,337	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			2,224.00000	2,187	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			20.00000	20	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			1,255.00000	1,219	17.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			50.00000	53	17.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			10.00000	9	30.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			4,805.00000	4,843	30.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			4.00000	3	34.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			6,799.00000	6,837	34.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			1.00000	1	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			8,796.00000	8,835	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			3,111.00000	3,073	27.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			7.00000	7	27.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			2,127.00000	2,089	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			22.00000	23	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			1,160.00000	1,125	16.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			55.00000	59	16.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			445.00000	414	16.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			340.00000	348	16.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			9.00000	8	31.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			4,905.00000	4,942	31.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			3.00000	3	35.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			6,899.00000	6,937	35.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			1.00000	1	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			8,896.00000	8,935	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			1,981.00000	1,943	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			26.00000	27	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			1,024.00000	994	16.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			69.00000	77	16.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			9.00000	8	31.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			5,054.00000	5,092	31.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			3.00000	3	35.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			7,048.00000	7,087	35.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			1.00000	1	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			9,046.00000	9,084	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			3,012.00000	2,974	26.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			7.00000	8	26.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			2,030.00000	1,992	22.40	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	10.30	Put			25.00000	26	22.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			28.00000	25	25.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			3,023.00000	3,058	25.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			3.00000	3	35.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			6,999.00000	7,037	35.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			1.00000	1	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			8,996.00000	9,034	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			2,814.00000	2,776	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			9.00000	10	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			1,834.00000	1,797	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			29.00000	30	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			902.00000	872	16.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			98.00000	106	16.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call			321.00000	297	17.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put			516.00000	530	17.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			25.00000	22	26.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			3,220.00000	3,256	26.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			8.00000	7	31.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			5,203.00000	5,241	31.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			3.00000	3	35.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			7,198.00000	7,236	35.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			1.00000	1	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			9,196.00000	9,234	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			2,666.00000	2,628	25.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			11.00000	12	25.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			1,688.00000	1,651	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			33.00000	35	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call			788.00000	758	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put			133.00000	142	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			23.00000	20	27.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			3,368.00000	3,404	27.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			7.00000	7	32.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			5,353.00000	5,390	32.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			3.00000	2	35.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			7,348.00000	7,386	35.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			1.00000	0	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			9,346.00000	9,384	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			2,617.00000	2,579	25.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			12.00000	12	25.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			1,639.00000	1,602	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			35.00000	36	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			752.00000	722	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			147.00000	156	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			22.00000	20	27.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,417.00000	3,453	27.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.70	Call			7.00000	6	32.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			5,403.00000	5,440	32.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			3.00000	2	36.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			7,398.00000	7,436	36.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			1.00000	0	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			9,396.00000	9,434	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			2,568.00000	2,529	24.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			13.00000	13	24.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			1,591.00000	1,554	19.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			36.00000	38	19.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			717.00000	687	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			162.00000	171	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			21.00000	19	27.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			3,467.00000	3,503	27.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			7.00000	6	32.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			5,452.00000	5,490	32.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			3.00000	2	36.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			7,448.00000	7,486	36.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			1.00000	0	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			9,446.00000	9,484	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			2,469.00000	2,431	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			14.00000	15	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			649.00000	619	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			194.00000	203	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			20.00000	18	27.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			3,566.00000	3,602	27.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			7.00000	6	32.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			5,552.00000	5,590	32.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			0.00000	0	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			9,546.00000	9,584	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			1,543.00000	1,506	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			38.00000	40	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			682.00000	652	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			178.00000	186	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			7.00000	6	32.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			5,502.00000	5,540	32.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			3.00000	2	36.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			7,498.00000	7,536	36.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			1.00000	0	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			9,496.00000	9,534	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			2,765.00000	2,726	25.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			10.00000	10	25.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			1,785.00000	1,748	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			31.00000	32	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			863.00000	833	16.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.55	Put		109.00000	117	16.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		305.00000	281	17.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		550.00000	565	17.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		24.00000	21	26.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put		3,269.00000	3,305	26.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		8.00000	7	31.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		5,253.00000	5,291	31.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call		3.00000	3	35.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put		7,248.00000	7,286	35.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call		1.00000	1	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put		9,246.00000	9,284	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call		2,864.00000	2,825	26.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put		9.00000	9	26.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call		1,883.00000	1,845	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put		28.00000	29	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		942.00000	912	16.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		87.00000	96	16.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		338.00000	313	16.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		483.00000	497	16.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call		26.00000	22	26.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		3,171.00000	3,206	26.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		8.00000	7	31.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		5,154.00000	5,191	31.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		3.00000	3	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		7,148.00000	7,186	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		1.00000	1	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		9,146.00000	9,184	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		3,260.00000	3,222	28.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		6.00000	6	28.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		2,273.00000	2,235	23.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		18.00000	19	23.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		1,302.00000	1,267	17.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		48.00000	50	17.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		526.00000	496	16.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		271.00000	280	16.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		33.00000	29	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,779.00000	2,813	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		10.00000	9	30.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		4,755.00000	4,793	30.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call		4.00000	3	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put		6,749.00000	6,787	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call		1.00000	1	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put		8,746.00000	8,785	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call		3,310.00000	3,272	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put		5.00000	6	28.46	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	10.00	Call			2,322.00000	2,284	23.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			17.00000	18	23.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,350.00000	1,314	17.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			46.00000	48	17.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call			555.00000	525	16.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put			250.00000	259	16.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			10.00000	9	30.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,706.00000	4,743	30.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			4.00000	3	34.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,699.00000	6,737	34.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			1.00000	1	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			8,696.00000	8,735	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			3,161.00000	3,123	27.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			6.00000	6	27.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			2,175.00000	2,138	23.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			21.00000	22	23.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			1,207.00000	1,172	17.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			53.00000	56	17.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			471.00000	440	16.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			316.00000	324	16.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			31.00000	27	25.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,876.00000	2,911	25.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			10.00000	9	30.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			4,855.00000	4,892	30.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			3.00000	3	35.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			6,849.00000	6,887	35.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			1.00000	1	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			8,846.00000	8,885	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			3,062.00000	3,023	27.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			7.00000	7	27.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			2,078.00000	2,041	22.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			23.00000	25	22.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			1,113.00000	1,078	16.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			58.00000	62	16.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			419.00000	389	16.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			365.00000	373	16.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			29.00000	25	25.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			2,974.00000	3,009	25.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			9.00000	8	31.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			4,954.00000	4,992	31.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			3.00000	3	35.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			6,949.00000	6,987	35.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			1.00000	1	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			8,946.00000	8,985	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			2,913.00000	2,875	26.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.40	Put		8.00000	9	26.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		1,932.00000	1,894	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		27.00000	28	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		983.00000	952	16.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		78.00000	86	16.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		26.00000	23	26.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		3,122.00000	3,157	26.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		8.00000	7	31.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		5,104.00000	5,141	31.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		3.00000	3	35.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		7,098.00000	7,137	35.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		1.00000	1	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		9,096.00000	9,134	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		2,715.00000	2,677	25.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		11.00000	11	25.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		825.00000	795	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		121.00000	129	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		8.00000	7	32.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		5,303.00000	5,341	32.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		1.00000	1	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		9,296.00000	9,334	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		2,420.00000	2,382	24.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		15.00000	16	24.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		1,446.00000	1,410	18.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		42.00000	44	18.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		617.00000	587	16.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		212.00000	221	16.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call		20.00000	18	27.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put		3,615.00000	3,651	27.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call		7.00000	6	32.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put		5,602.00000	5,640	32.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call		2.00000	2	36.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put		7,598.00000	7,636	36.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call		0.00000	0	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put		9,596.00000	9,634	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call		3,360.00000	3,321	28.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put		5.00000	5	28.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call		2,371.00000	2,333	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put		16.00000	17	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call		1,398.00000	1,362	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put		43.00000	46	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		585.00000	555	16.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		231.00000	239	16.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call		11.00000	10	30.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put		4,656.00000	4,693	30.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	18.95	Call			4.00000	3	34.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,649.00000	6,687	34.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			1.00000	1	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			8,646.00000	8,685	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			3,459.00000	3,421	29.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			5.00000	5	29.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			4.00000	4	34.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,549.00000	6,587	34.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			1.00000	1	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,547.00000	8,585	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			3,410.00000	3,371	29.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			5.00000	5	29.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			11.00000	10	30.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put			4,606.00000	4,644	30.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			4.00000	3	34.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			6,599.00000	6,637	34.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			1.00000	1	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			8,596.00000	8,635	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			3,609.00000	3,570	30.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put			4.00000	4	30.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			12.00000	11	29.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			4,408.00000	4,445	29.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			4.00000	4	34.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			6,400.00000	6,438	34.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			1.00000	1	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			8,397.00000	8,435	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			3,659.00000	3,620	30.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			4.00000	4	30.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call			13.00000	12	29.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put			4,358.00000	4,395	29.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call			5.00000	4	34.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put			6,350.00000	6,388	34.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call			2.00000	1	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put			8,347.00000	8,385	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call			3,708.00000	3,670	30.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put			4.00000	4	30.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call			5.00000	4	34.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put			6,300.00000	6,338	34.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call			2.00000	1	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put			8,297.00000	8,335	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call			3,758.00000	3,720	30.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put			3.00000	3	30.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call			14.00000	12	29.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put			4,259.00000	4,296	29.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call			5.00000	4	34.02	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	18.55	Put		6,250.00000	6,288	34.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call		2.00000	1	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put		8,247.00000	8,285	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call		3,958.00000	3,919	31.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put		3.00000	3	31.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call		16.00000	14	29.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put		4,061.00000	4,098	29.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call		2.00000	2	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put		8,047.00000	8,085	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call		16.00000	14	29.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put		4,011.00000	4,048	29.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call		5.00000	5	33.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put		6,001.00000	6,039	33.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Call		3,908.00000	3,869	31.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put		3.00000	3	31.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call		15.00000	14	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put		4,110.00000	4,147	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call		5.00000	5	33.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put		6,100.00000	6,138	33.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call		2.00000	2	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put		8,097.00000	8,135	37.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.47550	12.50960		16.89	0.00	0	613.00
£ / R On 15/03/2010 Currency Future	12.50	Call		599.00000	573	17.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		590.00000	597	17.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		580.00000	554	17.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		620.00000	628	17.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		561.00000	536	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		652.00000	660	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		494.00000	470	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		784.00000	794	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		478.00000	455	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		818.00000	829	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		422.00000	400	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		962.00000	974	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		463.00000	440	18.03	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		854.00000	864	18.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		449.00000	426	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		889.00000	900	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		409.00000	387	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		999.00000	1,012	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		384.00000	363	18.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		1,075.00000	1,088	18.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		396.00000	375	18.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		1,037.00000	1,050	18.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		373.00000	352	18.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.25	Put			1,113.00000	1,127	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			351.00000	331	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			1,191.00000	1,206	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			312.00000	294	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			1,352.00000	1,368	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			278.00000	261	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,519.00000	1,536	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			271.00000	254	20.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,561.00000	1,578	20.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			263.00000	247	20.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,604.00000	1,621	20.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			256.00000	240	20.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,647.00000	1,665	20.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call			243.00000	227	20.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			1,733.00000	1,752	20.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			224.00000	209	21.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			1,865.00000	1,884	21.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			230.00000	215	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			1,821.00000	1,840	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			1,561.00000	1,528	16.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			101.00000	103	16.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			3,379.00000	3,346	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			20.00000	20	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			295.00000	277	19.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			1,435.00000	1,451	19.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			341.00000	321	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			1,231.00000	1,246	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			166.00000	153	22.29	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			2,357.00000	2,377	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			321.00000	302	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			1,312.00000	1,327	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			236.00000	221	20.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,777.00000	1,796	20.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			249.00000	233	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,690.00000	1,708	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			303.00000	285	19.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			1,394.00000	1,410	19.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			331.00000	312	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			1,271.00000	1,286	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			362.00000	342	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			1,152.00000	1,166	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			286.00000	269	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,477.00000	1,493	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,037.00000	3,003	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			27.00000	28	22.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.50	Call			2,064.00000	2,033	18.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			54.00000	58	18.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			1,174.00000	1,144	15.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			165.00000	168	15.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			188.00000	174	22.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			2,179.00000	2,198	22.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			103.00000	92	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			3,094.00000	3,117	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			60.00000	52	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			4,050.00000	4,076	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			35.00000	31	26.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			5,025.00000	5,056	26.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			2,938.00000	2,905	22.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			29.00000	30	22.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			1,971.00000	1,940	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			61.00000	64	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			1,103.00000	1,073	15.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			194.00000	197	15.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			177.00000	163	22.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			2,267.00000	2,287	22.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			98.00000	87	23.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			3,188.00000	3,211	23.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			57.00000	49	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			4,147.00000	4,173	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			33.00000	30	26.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			5,123.00000	5,154	26.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			2,840.00000	2,807	21.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			31.00000	32	21.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			1,878.00000	1,847	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			68.00000	71	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			1,035.00000	1,005	15.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			225.00000	229	15.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			526.00000	501	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			717.00000	726	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			92.00000	82	23.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			3,283.00000	3,306	23.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			53.00000	46	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			4,244.00000	4,271	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			31.00000	28	26.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			5,222.00000	5,253	26.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			2,743.00000	2,710	21.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			33.00000	34	21.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			1,786.00000	1,755	17.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			76.00000	79	17.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			970.00000	940	16.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.80	Put			260.00000	264	16.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			156.00000	143	22.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			2,447.00000	2,468	22.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			87.00000	77	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			3,378.00000	3,402	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			51.00000	44	25.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			4,341.00000	4,369	25.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			30.00000	27	26.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			5,320.00000	5,352	26.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			2,596.00000	2,563	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			37.00000	38	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			1,650.00000	1,618	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			90.00000	92	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			878.00000	848	16.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			318.00000	323	16.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			143.00000	130	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,583.00000	2,605	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			80.00000	71	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			3,521.00000	3,545	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			47.00000	41	25.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			4,487.00000	4,515	25.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			28.00000	25	26.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			5,468.00000	5,500	26.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			2,694.00000	2,661	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			34.00000	35	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			1,741.00000	1,709	17.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			81.00000	83	17.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			938.00000	909	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			279.00000	283	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			152.00000	139	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			2,492.00000	2,513	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			85.00000	75	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			3,425.00000	3,449	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			49.00000	43	25.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			4,390.00000	4,417	25.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			29.00000	26	26.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			5,370.00000	5,401	26.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			2,987.00000	2,954	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			28.00000	28	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,017.00000	1,986	18.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			58.00000	61	18.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,138.00000	1,108	15.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			179.00000	182	15.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			182.00000	168	22.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			2,223.00000	2,243	22.09	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	15.55	Call			100.00000	90	23.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			3,141.00000	3,164	23.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			58.00000	50	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			4,099.00000	4,125	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			34.00000	30	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			5,074.00000	5,105	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			2,792.00000	2,758	21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			32.00000	33	21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			1,832.00000	1,801	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			72.00000	75	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,002.00000	972	15.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			242.00000	246	15.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			510.00000	485	17.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			750.00000	760	17.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			161.00000	148	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			2,402.00000	2,422	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			90.00000	79	23.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			3,330.00000	3,354	23.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			52.00000	45	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			4,292.00000	4,320	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			31.00000	28	26.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			5,271.00000	5,302	26.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			2,889.00000	2,856	21.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			30.00000	31	21.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			1,924.00000	1,893	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			65.00000	68	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,069.00000	1,038	15.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			209.00000	213	15.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			544.00000	518	17.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			684.00000	693	17.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			171.00000	158	22.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			2,312.00000	2,332	22.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			95.00000	84	23.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			3,235.00000	3,259	23.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			55.00000	48	24.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			4,195.00000	4,222	24.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			32.00000	29	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			5,173.00000	5,204	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			2,645.00000	2,612	20.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			35.00000	37	20.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			1,695.00000	1,663	17.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			86.00000	88	17.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			908.00000	878	16.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			298.00000	302	16.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			147.00000	134	22.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.90	Put		2,538.00000	2,559	22.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		82.00000	73	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		3,473.00000	3,497	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		48.00000	42	25.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		4,438.00000	4,466	25.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		28.00000	26	26.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		5,419.00000	5,450	26.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		286.00000	269	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,477.00000	1,493	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call		3,232.00000	3,199	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		22.00000	23	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call		2,257.00000	2,224	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put		47.00000	49	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call		1,343.00000	1,308	16.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put		133.00000	133	16.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call		690.00000	661	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		481.00000	486	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		208.00000	194	21.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		1,998.00000	2,018	21.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		116.00000	104	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		2,906.00000	2,929	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		66.00000	58	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		3,857.00000	3,882	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		39.00000	34	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		4,829.00000	4,859	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		16.00000	15	28.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		6,807.00000	6,840	28.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		7.00000	6	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		8,797.00000	8,831	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		3,085.00000	3,052	22.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		26.00000	27	22.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		2,112.00000	2,080	18.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		52.00000	55	18.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		1,216.00000	1,181	15.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		156.00000	155	15.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		621.00000	592	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		561.00000	567	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		106.00000	95	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		3,047.00000	3,070	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call		36.00000	32	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		4,976.00000	5,006	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call		16.00000	15	29.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		6,956.00000	6,989	29.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		6.00000	6	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		8,947.00000	8,980	30.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.55	Call			15.00000	14	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			7,055.00000	7,089	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			6.00000	5	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			9,046.00000	9,080	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			15.00000	14	29.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			7,105.00000	7,138	29.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			6.00000	5	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			9,096.00000	9,130	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			14.00000	13	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			7,255.00000	7,288	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			5.00000	5	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			9,246.00000	9,279	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			14.00000	13	29.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			7,354.00000	7,388	29.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			5.00000	4	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			9,345.00000	9,379	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			14.00000	13	29.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			7,404.00000	7,437	29.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			5.00000	4	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			9,395.00000	9,429	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			13.00000	13	29.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			7,454.00000	7,487	29.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			4.00000	4	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			9,445.00000	9,479	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			2,499.00000	2,466	20.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			39.00000	41	20.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			821.00000	791	16.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			361.00000	365	16.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			76.00000	67	24.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,616.00000	3,641	24.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			26.00000	24	26.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,567.00000	5,599	26.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			13.00000	12	30.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			7,554.00000	7,587	30.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			4.00000	4	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			9,545.00000	9,578	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			14.00000	13	29.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			7,304.00000	7,338	29.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			5.00000	5	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			9,295.00000	9,329	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			15.00000	14	29.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			7,155.00000	7,188	29.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			5.00000	5	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			9,146.00000	9,180	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			3,134.00000	3,101	22.96	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	9.40	Put		25.00000	25	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		2,160.00000	2,128	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		51.00000	53	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		1,258.00000	1,223	15.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		148.00000	147	15.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		643.00000	615	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		534.00000	539	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		109.00000	98	23.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		3,000.00000	3,023	23.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		37.00000	33	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		4,927.00000	4,957	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		16.00000	15	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		6,906.00000	6,939	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		6.00000	6	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		8,897.00000	8,930	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		3,281.00000	3,248	23.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		22.00000	22	23.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		2,305.00000	2,273	19.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		45.00000	47	19.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		1,385.00000	1,352	16.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		126.00000	126	16.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		715.00000	686	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		455.00000	460	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		119.00000	108	23.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		2,860.00000	2,882	23.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		40.00000	35	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		4,780.00000	4,810	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		17.00000	16	28.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		6,757.00000	6,790	28.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		7.00000	7	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		8,748.00000	8,781	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		3,330.00000	3,297	23.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		21.00000	21	23.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		2,353.00000	2,321	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		44.00000	45	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		1,429.00000	1,395	16.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		119.00000	120	16.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		740.00000	711	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		431.00000	435	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		123.00000	111	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		2,813.00000	2,836	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		41.00000	36	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		4,731.00000	4,760	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		17.00000	16	28.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		6,707.00000	6,740	28.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.20	Call			7.00000	7	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put			8,698.00000	8,731	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call			3,183.00000	3,150	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put			24.00000	24	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call			2,208.00000	2,176	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put			49.00000	51	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call			1,300.00000	1,265	15.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put			140.00000	140	15.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call			666.00000	638	16.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put			507.00000	512	16.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call			113.00000	101	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put			2,953.00000	2,976	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call			38.00000	33	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			4,878.00000	4,908	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			16.00000	15	28.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			6,856.00000	6,890	28.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			7.00000	6	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			8,847.00000	8,881	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			15.00000	14	29.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			7,006.00000	7,039	29.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			6.00000	6	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			8,996.00000	9,030	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			2,450.00000	2,418	19.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put			41.00000	42	19.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call			1,516.00000	1,484	16.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put			107.00000	108	16.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call			793.00000	764	16.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put			383.00000	388	16.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			74.00000	65	24.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put			3,664.00000	3,689	24.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call			26.00000	24	26.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			5,616.00000	5,648	26.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			13.00000	12	30.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			7,603.00000	7,637	30.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			4.00000	4	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			9,594.00000	9,628	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			2,402.00000	2,369	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			42.00000	44	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			1,472.00000	1,439	16.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			113.00000	114	16.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call			766.00000	737	16.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			407.00000	411	16.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			72.00000	63	24.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			3,712.00000	3,737	24.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			25.00000	23	27.03	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	18.15	Put		5,666.00000	5,698	27.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		13.00000	12	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put		7,653.00000	7,687	30.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call		4.00000	4	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put		9,644.00000	9,678	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call		2,548.00000	2,515	20.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put		38.00000	39	20.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		1,605.00000	1,573	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		96.00000	97	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call		849.00000	819	16.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put		339.00000	344	16.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		435.00000	413	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		925.00000	937	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		78.00000	69	24.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		3,568.00000	3,593	24.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		27.00000	25	26.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		5,517.00000	5,549	26.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		13.00000	12	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		7,504.00000	7,537	29.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		4.00000	4	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		9,495.00000	9,528	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call		3,478.00000	3,444	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put		18.00000	18	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call		134.00000	122	22.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put		2,675.00000	2,697	22.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call		44.00000	39	25.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put		4,585.00000	4,613	25.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call		18.00000	17	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put		6,558.00000	6,591	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call		8.00000	7	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put		8,549.00000	8,582	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call		127.00000	115	22.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put		2,767.00000	2,789	22.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call		42.00000	37	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put		4,682.00000	4,711	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call		17.00000	16	28.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put		6,657.00000	6,691	28.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call		8.00000	7	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put		8,648.00000	8,681	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call		3,428.00000	3,395	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put		19.00000	19	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call		130.00000	118	22.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put		2,721.00000	2,743	22.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call		43.00000	38	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put		4,633.00000	4,662	25.54	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	19.10	Call			17.00000	16	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			6,608.00000	6,641	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			8.00000	7	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			8,598.00000	8,632	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call			3,576.00000	3,542	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			16.00000	17	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			18.00000	17	28.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			6,459.00000	6,492	28.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			9.00000	8	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			8,449.00000	8,482	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			3,675.00000	3,641	24.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			15.00000	15	24.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			19.00000	18	28.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			6,359.00000	6,392	28.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			9.00000	9	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			8,350.00000	8,383	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			3,625.00000	3,591	24.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			16.00000	16	24.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			19.00000	17	28.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			6,409.00000	6,442	28.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			9.00000	8	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			8,399.00000	8,433	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			3,724.00000	3,690	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			14.00000	14	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			19.00000	18	28.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			6,310.00000	6,343	28.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call			10.00000	9	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put			8,300.00000	8,333	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call			3,971.00000	3,937	25.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put			11.00000	11	25.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call			21.00000	20	27.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put			6,061.00000	6,094	27.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call			11.00000	10	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put			8,052.00000	8,085	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call			4,020.00000	3,986	26.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put			11.00000	11	26.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call			21.00000	20	27.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put			6,012.00000	6,045	27.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call			12.00000	11	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put			8,002.00000	8,035	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call			3,921.00000	3,887	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put			12.00000	12	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call			21.00000	19	27.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put			6,111.00000	6,144	27.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call			11.00000	10	30.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	20.60	Put		8,101.00000	8,135	30.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.68200	12.71360		17.41	0.00	0	500.00
£ / R On 14/06/2010 Currency Future	12.70	Call		769.00000	741	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		755.00000	759	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		750.00000	723	17.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		786.00000	791	17.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		731.00000	705	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		818.00000	823	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		663.00000	637	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		949.00000	955	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		647.00000	622	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		983.00000	990	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		588.00000	564	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		1,124.00000	1,132	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		876.00000	848	17.02	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put		613.00000	616	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		632.00000	606	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		1,018.00000	1,024	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		548.00000	524	18.85	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put		1,234.00000	1,242	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		354.00000	336	20.92	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put		2,040.00000	2,054	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		98.00000	89	24.92	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,884.00000	4,907	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		617.00000	592	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		1,053.00000	1,060	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		574.00000	550	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		1,160.00000	1,168	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		561.00000	537	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		1,197.00000	1,205	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		535.00000	512	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		1,271.00000	1,280	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		511.00000	488	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		1,347.00000	1,356	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		467.00000	445	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,503.00000	1,513	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		418.00000	398	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,705.00000	1,716	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		409.00000	390	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,746.00000	1,758	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		392.00000	373	20.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,829.00000	1,841	20.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		384.00000	365	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,871.00000	1,883	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		361.00000	343	20.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.35	Put			1,998.00000	2,011	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			369.00000	350	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,955.00000	1,968	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			446.00000	426	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,583.00000	1,594	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			499.00000	477	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,386.00000	1,395	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			477.00000	456	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,464.00000	1,474	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			488.00000	466	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,425.00000	1,434	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			437.00000	416	19.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,623.00000	1,634	19.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			401.00000	381	20.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,787.00000	1,799	20.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			376.00000	358	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,913.00000	1,926	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			427.00000	407	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,664.00000	1,675	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			456.00000	435	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,543.00000	1,553	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			427.00000	407	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,664.00000	1,675	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			437.00000	416	19.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,623.00000	1,634	19.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			477.00000	456	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,464.00000	1,474	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			523.00000	500	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			1,309.00000	1,318	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			327.00000	310	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			2,213.00000	2,228	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			924.00000	895	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			560.00000	563	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			714.00000	687	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			850.00000	855	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			237.00000	223	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,874.00000	2,891	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			160.00000	149	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,796.00000	3,817	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			105.00000	96	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,741.00000	4,764	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			68.00000	59	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,704.00000	5,727	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			948.00000	919	16.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			534.00000	537	16.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.30	Call			242.00000	228	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,829.00000	2,846	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			163.00000	152	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,749.00000	3,770	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			107.00000	98	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,694.00000	4,716	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			69.00000	61	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			5,656.00000	5,679	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			4,136.00000	4,105	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			22.00000	23	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			2,671.00000	2,640	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			57.00000	58	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			1,362.00000	1,332	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			248.00000	250	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			176.00000	164	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			3,562.00000	3,582	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			94.00000	85	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,980.00000	5,003	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			48.00000	42	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			6,435.00000	6,460	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			24.00000	23	26.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,911.00000	7,941	26.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			4,574.00000	4,543	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			11.00000	11	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,110.00000	3,079	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			47.00000	47	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			1,707.00000	1,677	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			144.00000	145	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			789.00000	762	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			726.00000	730	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			210.00000	197	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			3,146.00000	3,165	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			115.00000	105	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			4,551.00000	4,573	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			60.00000	52	25.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,996.00000	6,020	25.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			30.00000	27	26.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			7,466.00000	7,495	26.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			4,820.00000	4,789	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			7.00000	7	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			3,354.00000	3,322	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			40.00000	40	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			1,916.00000	1,886	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			102.00000	104	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			900.00000	871	16.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.40	Put		586.00000	589	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		232.00000	219	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,919.00000	2,937	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		129.00000	119	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		4,315.00000	4,337	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		66.00000	58	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,753.00000	5,776	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		33.00000	30	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		7,220.00000	7,248	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		3,256.00000	3,225	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		43.00000	43	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		2,283.00000	2,252	16.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		69.00000	70	16.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		1,435.00000	1,405	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		222.00000	223	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		854.00000	826	17.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		640.00000	644	17.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		340.00000	323	21.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		2,126.00000	2,141	21.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		223.00000	210	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		3,009.00000	3,028	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		152.00000	141	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,938.00000	3,959	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		2,379.00000	2,349	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		66.00000	67	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		1,510.00000	1,480	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		197.00000	198	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		157.00000	147	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,844.00000	3,865	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		103.00000	93	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,789.00000	4,811	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		3,403.00000	3,371	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		39.00000	39	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		2,428.00000	2,397	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		64.00000	65	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		1,549.00000	1,519	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		185.00000	187	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		96.00000	87	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,932.00000	4,955	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		308.00000	291	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		2,344.00000	2,359	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		202.00000	189	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		3,238.00000	3,257	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		138.00000	128	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		4,174.00000	4,196	24.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.75	Call		88.00000	79	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		5,124.00000	5,147	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		276.00000	260	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		2,562.00000	2,578	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		183.00000	171	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		3,469.00000	3,489	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		123.00000	113	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		4,409.00000	4,431	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		79.00000	70	25.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		5,365.00000	5,388	25.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		3,013.00000	2,982	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		49.00000	50	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		2,046.00000	2,016	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		82.00000	84	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		1,259.00000	1,228	15.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		295.00000	296	15.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		248.00000	233	22.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,784.00000	2,801	22.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		166.00000	155	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		3,703.00000	3,723	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		110.00000	100	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		4,646.00000	4,668	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		71.00000	62	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		5,607.00000	5,630	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		2,866.00000	2,835	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		53.00000	53	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		1,166.00000	1,136	16.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		353.00000	354	16.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		696.00000	670	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		883.00000	888	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		2,817.00000	2,786	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		54.00000	54	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		1,873.00000	1,843	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		110.00000	111	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,137.00000	1,107	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		373.00000	375	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		679.00000	653	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		916.00000	921	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		228.00000	214	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,964.00000	2,982	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		154.00000	144	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,891.00000	3,912	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		100.00000	91	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,837.00000	4,859	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		65.00000	57	25.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.45	Put		5,801.00000	5,825	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		2,720.00000	2,689	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		56.00000	57	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		1,789.00000	1,760	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		126.00000	128	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,080.00000	1,050	16.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		416.00000	418	16.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		219.00000	205	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		3,055.00000	3,073	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		149.00000	139	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,985.00000	4,007	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		62.00000	54	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		5,899.00000	5,922	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		2,622.00000	2,592	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		59.00000	60	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		1,025.00000	996	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		461.00000	464	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		144.00000	134	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		4,080.00000	4,102	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		92.00000	83	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		5,028.00000	5,051	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		2,915.00000	2,884	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		51.00000	52	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		1,959.00000	1,929	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		95.00000	97	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		1,196.00000	1,166	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		333.00000	334	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		3,062.00000	3,030	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		48.00000	48	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,090.00000	2,060	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		76.00000	78	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,291.00000	1,260	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		277.00000	278	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		253.00000	238	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,739.00000	2,756	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		169.00000	158	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		3,656.00000	3,676	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		112.00000	103	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		4,599.00000	4,621	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		72.00000	64	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		5,559.00000	5,582	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,090.00000	2,060	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		76.00000	78	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,291.00000	1,260	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		277.00000	278	15.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.70	Call			769.00000	741	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			755.00000	759	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			253.00000	238	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,739.00000	2,756	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			2,769.00000	2,738	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			55.00000	56	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			1,831.00000	1,801	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			118.00000	119	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,108.00000	1,078	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			394.00000	396	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			63.00000	55	25.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,850.00000	5,873	25.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			1,748.00000	1,718	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			135.00000	136	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,052.00000	1,023	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			438.00000	441	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			214.00000	201	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			3,101.00000	3,119	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			146.00000	136	24.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			4,033.00000	4,054	24.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			61.00000	53	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,947.00000	5,971	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			3,208.00000	3,176	20.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			44.00000	44	20.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			2,234.00000	2,204	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			71.00000	72	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			1,398.00000	1,368	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			235.00000	236	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			832.00000	804	17.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			668.00000	672	17.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			270.00000	255	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,606.00000	2,623	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			179.00000	168	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			3,516.00000	3,536	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			120.00000	111	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			4,457.00000	4,479	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			77.00000	68	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			5,413.00000	5,436	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			39.00000	35	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,876.00000	6,903	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			15.00000	14	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			8,851.00000	8,882	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			2,138.00000	2,108	16.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			74.00000	76	16.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			1,326.00000	1,296	15.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.65	Put		262.00000	264	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		38.00000	34	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		6,974.00000	7,002	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		14.00000	13	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		8,950.00000	8,981	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		36.00000	32	26.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		7,072.00000	7,100	26.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		13.00000	12	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		9,049.00000	9,080	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		2,964.00000	2,933	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		50.00000	51	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		2,002.00000	1,972	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		88.00000	90	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		1,227.00000	1,197	16.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		314.00000	315	16.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		198.00000	185	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		3,284.00000	3,303	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		86.00000	77	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		5,172.00000	5,195	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		35.00000	32	26.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		7,121.00000	7,150	26.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		13.00000	12	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		9,099.00000	9,130	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		1,873.00000	1,843	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		110.00000	111	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,137.00000	1,107	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		373.00000	375	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		679.00000	653	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		916.00000	921	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		186.00000	174	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,423.00000	3,442	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		80.00000	72	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		5,317.00000	5,340	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		33.00000	30	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		7,269.00000	7,298	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		12.00000	11	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		9,248.00000	9,279	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		186.00000	174	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,423.00000	3,442	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		32.00000	29	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		7,318.00000	7,347	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		11.00000	11	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		9,298.00000	9,329	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		173.00000	161	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		3,609.00000	3,629	23.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.15	Call			74.00000	65	25.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			5,510.00000	5,533	25.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			10.00000	10	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			9,447.00000	9,478	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			2,574.00000	2,543	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			60.00000	61	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			1,667.00000	1,637	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			154.00000	155	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			999.00000	970	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			485.00000	488	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			602.00000	577	18.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			1,088.00000	1,095	18.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			29.00000	27	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			7,516.00000	7,545	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			10.00000	9	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			9,496.00000	9,527	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			2,476.00000	2,446	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			63.00000	64	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			1,588.00000	1,558	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			174.00000	176	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			28.00000	26	26.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			7,614.00000	7,644	26.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			10.00000	9	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			9,596.00000	9,627	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			2,525.00000	2,494	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			61.00000	62	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			1,627.00000	1,597	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			164.00000	165	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			973.00000	944	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			509.00000	512	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			29.00000	26	26.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			7,565.00000	7,594	26.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			10.00000	9	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			9,546.00000	9,577	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			75.00000	67	25.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			5,462.00000	5,485	25.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			31.00000	28	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			7,417.00000	7,446	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			11.00000	10	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			9,397.00000	9,428	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			190.00000	178	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			3,376.00000	3,396	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			82.00000	73	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			5,269.00000	5,291	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			12.00000	11	27.01	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	21.90	Put		9,198.00000	9,229	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		3,305.00000	3,274	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		41.00000	42	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		2,331.00000	2,301	16.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		67.00000	69	16.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		1,473.00000	1,442	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		209.00000	210	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		41.00000	37	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		6,778.00000	6,805	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		15.00000	14	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		8,752.00000	8,782	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		42.00000	37	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		6,728.00000	6,755	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call		16.00000	15	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		8,702.00000	8,733	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		3,159.00000	3,128	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		45.00000	46	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		2,186.00000	2,156	16.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		72.00000	74	16.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		810.00000	782	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		697.00000	700	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		38.00000	34	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		6,925.00000	6,952	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		14.00000	13	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		8,901.00000	8,931	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		206.00000	193	22.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		3,192.00000	3,211	22.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		90.00000	81	25.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		5,076.00000	5,099	25.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		37.00000	33	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		7,023.00000	7,051	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		13.00000	13	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		9,000.00000	9,031	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		194.00000	182	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		3,330.00000	3,350	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		84.00000	75	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		5,220.00000	5,243	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		34.00000	31	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		7,171.00000	7,199	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		12.00000	12	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		9,149.00000	9,180	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		27.00000	25	26.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		7,664.00000	7,693	26.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		9.00000	9	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		9,646.00000	9,677	27.01	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	20.05	Call		31.00000	29	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		7,368.00000	7,397	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call		11.00000	10	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put		9,347.00000	9,378	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call		3,500.00000	3,469	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put		37.00000	37	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call		45.00000	40	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put		6,582.00000	6,608	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call		17.00000	16	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put		8,554.00000	8,584	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call		43.00000	38	26.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put		6,679.00000	6,706	26.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call		16.00000	15	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put		8,653.00000	8,683	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call		3,451.00000	3,420	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put		38.00000	38	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call		44.00000	39	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put		6,630.00000	6,657	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call		17.00000	16	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put		8,603.00000	8,634	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call		3,598.00000	3,567	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put		34.00000	35	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call		258.00000	244	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put		2,695.00000	2,712	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call		47.00000	42	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put		6,484.00000	6,510	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call		18.00000	17	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put		8,455.00000	8,485	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call		3,696.00000	3,665	22.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put		32.00000	33	22.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call		50.00000	43	25.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put		6,386.00000	6,411	25.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call		19.00000	18	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put		8,356.00000	8,386	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call		3,647.00000	3,616	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put		33.00000	34	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call		264.00000	249	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put		2,650.00000	2,667	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call		117.00000	108	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put		4,504.00000	4,526	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call		19.00000	18	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put		8,405.00000	8,436	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call		3,745.00000	3,714	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put		31.00000	32	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call		51.00000	44	25.84	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 14/06/2010 Currency Future	19.00	Put		6,337.00000	6,362	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call		20.00000	19	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put		8,306.00000	8,337	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call		3,991.00000	3,959	23.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put		27.00000	27	23.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call		57.00000	49	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put		6,093.00000	6,117	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call		23.00000	22	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put		8,059.00000	8,090	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call		4,040.00000	4,008	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put		26.00000	26	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call		315.00000	298	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put		2,301.00000	2,316	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call		141.00000	131	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put		4,128.00000	4,149	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call		58.00000	51	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put		6,045.00000	6,069	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call		23.00000	22	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put		8,010.00000	8,040	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call		3,941.00000	3,910	23.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put		28.00000	28	23.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call		301.00000	285	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put		2,387.00000	2,403	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call		135.00000	125	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put		4,221.00000	4,243	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call		56.00000	48	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put		6,142.00000	6,166	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call		22.00000	21	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put		8,109.00000	8,139	27.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.08270	11.14580		16.24	132,992.40	12	30,785.00
€ / R On 14/12/2009 Currency Future	11.15	Call		352.00000	314	16.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		356.00000	381	16.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		401.00000	358	16.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		305.00000	326	16.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		455.00000	411	16.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		260.00000	278	16.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		428.00000	384	16.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		282.00000	301	16.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		376.00000	334	16.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		330.00000	351	16.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		312.00000	278	16.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		417.00000	445	16.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		102.00000	87	19.70	0.00	0	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,157.00000	1,204	19.70	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	14.60	Call			12.00000	10	27.38	0.00	0	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,466.00000	3,528	27.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			261.00000	230	17.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			515.00000	548	17.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call			277.00000	245	17.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			482.00000	512	17.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			74.00000	62	20.65	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,428.00000	1,479	20.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			232.00000	203	17.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			586.00000	621	17.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			183.00000	159	18.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			737.00000	776	18.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			206.00000	180	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			660.00000	697	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			172.00000	149	18.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			776.00000	817	18.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			162.00000	140	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			817.00000	858	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			194.00000	169	17.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			698.00000	736	17.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			144.00000	124	18.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			899.00000	942	18.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			246.00000	216	17.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			550.00000	584	17.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			331.00000	295	16.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			386.00000	413	16.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			153.00000	132	18.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			857.00000	899	18.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			294.00000	261	16.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			449.00000	478	16.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			218.00000	191	17.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			623.00000	658	17.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			129.00000	110	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			983.00000	1,028	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			122.00000	104	19.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			1,026.00000	1,071	19.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			115.00000	98	19.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			1,069.00000	1,115	19.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			136.00000	117	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			941.00000	984	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			108.00000	92	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,113.00000	1,160	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			97.00000	82	19.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,201.00000	1,250	19.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			70.00000	59	20.80	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	12.55	Put		1,474.00000	1,526	20.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		78.00000	66	20.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,382.00000	1,433	20.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		82.00000	69	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,336.00000	1,387	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		63.00000	53	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,567.00000	1,620	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		60.00000	50	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,614.00000	1,667	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		57.00000	47	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,661.00000	1,715	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		54.00000	45	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,708.00000	1,762	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		44.00000	37	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,899.00000	1,954	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		37.00000	30	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		2,091.00000	2,148	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		31.00000	25	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,285.00000	2,343	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		33.00000	28	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,188.00000	2,245	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		32.00000	26	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,236.00000	2,294	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		32.00000	26	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,236.00000	2,294	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		25.00000	20	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,529.00000	2,588	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		24.00000	20	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,578.00000	2,637	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		26.00000	21	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,480.00000	2,539	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		27.00000	22	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,431.00000	2,490	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		28.00000	23	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,382.00000	2,440	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		27.00000	22	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,431.00000	2,490	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		29.00000	24	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,333.00000	2,392	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		21.00000	17	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,725.00000	2,785	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		35.00000	29	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		2,139.00000	2,196	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		10.00000	9	28.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,715.00000	3,776	28.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.75	Call			23.00000	19	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,627.00000	2,686	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			19.00000	16	25.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,824.00000	2,883	25.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			18.00000	15	25.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,922.00000	2,982	25.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			17.00000	14	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			3,021.00000	3,081	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			16.00000	13	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			3,120.00000	3,180	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			33.00000	28	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,188.00000	2,245	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			31.00000	25	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,285.00000	2,343	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			22.00000	18	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,676.00000	2,735	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			20.00000	17	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,774.00000	2,834	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			19.00000	16	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,873.00000	2,933	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			42.00000	35	22.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,946.00000	2,002	22.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			38.00000	32	22.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			2,043.00000	2,099	22.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			25.00000	20	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,529.00000	2,588	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			38.00000	32	22.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			2,043.00000	2,099	22.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			21.00000	17	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,725.00000	2,785	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			40.00000	33	22.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,995.00000	2,051	22.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			22.00000	18	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,676.00000	2,735	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			20.00000	17	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,774.00000	2,834	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			17.00000	14	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,971.00000	3,032	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			18.00000	15	25.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,922.00000	2,982	25.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			47.00000	39	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,851.00000	1,906	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			49.00000	41	21.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,803.00000	1,858	21.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			40.00000	33	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 14/12/2009 Currency Future	13.10	Put			1,995.00000	2,051	22.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			26.00000	21	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,480.00000	2,539	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			49.00000	41	21.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,803.00000	1,858	21.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			51.00000	43	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,756.00000	1,810	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			42.00000	35	22.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,946.00000	2,002	22.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			66.00000	56	20.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,521.00000	1,573	20.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			87.00000	73	20.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,291.00000	1,341	20.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			63.00000	53	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,567.00000	1,620	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			92.00000	78	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,246.00000	1,295	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			82.00000	69	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,336.00000	1,387	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			66.00000	56	20.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,521.00000	1,573	20.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			645.00000	595	16.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			149.00000	162	16.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			12.00000	10	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,516.00000	3,577	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			793.00000	740	16.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			97.00000	107	16.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			11.00000	10	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,615.00000	3,677	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,620.00000	1,558	20.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			25.00000	25	20.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			7.00000	6	30.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,411.00000	4,473	30.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			3.00000	2	33.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,907.00000	5,970	33.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			1.00000	1	36.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,405.00000	7,468	36.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			1,915.00000	1,852	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			19.00000	19	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			577.00000	529	16.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			182.00000	196	16.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			8.00000	7	29.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			4,112.00000	4,174	29.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			3.00000	3	32.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,607.00000	5,670	32.67	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	18.25	Call		1.00000	1	35.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		7,106.00000	7,169	35.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		102.00000	87	19.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,157.00000	1,204	19.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,062.00000	1,999	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		16.00000	17	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		680.00000	630	16.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		135.00000	147	16.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		9.00000	8	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,963.00000	4,025	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		3.00000	3	32.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,458.00000	5,520	32.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		2.00000	1	35.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,956.00000	7,019	35.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,349.00000	3,283	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		3.00000	1	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,356.00000	2,293	24.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		10.00000	11	24.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,377.00000	1,315	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		31.00000	33	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		545.00000	498	16.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		199.00000	215	16.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		11.00000	9	28.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,665.00000	3,727	28.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		6.00000	5	30.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,660.00000	4,722	30.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,448.00000	3,383	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		2.00000	0	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,455.00000	2,392	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		9.00000	9	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,474.00000	1,412	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		28.00000	29	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		611.00000	561	16.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		165.00000	179	16.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		11.00000	10	27.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,566.00000	3,627	27.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		6.00000	5	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,560.00000	4,622	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,498.00000	3,433	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		2.00000	0	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,504.00000	2,441	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		8.00000	9	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,523.00000	1,461	19.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		27.00000	28	19.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		6.00000	5	30.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.65	Put		4,510.00000	4,573	30.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,249.00000	3,184	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		3.00000	1	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,258.00000	2,195	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		12.00000	12	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,281.00000	1,219	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		35.00000	36	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		484.00000	438	16.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		238.00000	256	16.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		10.00000	9	28.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,764.00000	3,826	28.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		5.00000	4	30.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,759.00000	4,822	30.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,149.00000	3,085	26.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		3.00000	2	26.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,160.00000	2,097	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		14.00000	14	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,184.00000	1,123	16.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		39.00000	41	16.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		10.00000	8	28.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,864.00000	3,926	28.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		5.00000	4	31.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,859.00000	4,921	31.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,050.00000	2,986	27.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		4.00000	4	27.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,089.00000	1,028	16.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		43.00000	46	16.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		5.00000	4	31.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,959.00000	5,021	31.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,099.00000	3,036	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		4.00000	3	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,111.00000	2,048	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		15.00000	16	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,137.00000	1,076	16.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		41.00000	43	16.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		9.00000	8	28.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,914.00000	3,975	28.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		5.00000	4	31.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,909.00000	4,971	31.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,299.00000	3,234	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		3.00000	1	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,307.00000	2,244	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		11.00000	12	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,329.00000	1,267	17.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		33.00000	34	17.95	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	10.85	Call			514.00000	467	16.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			218.00000	235	16.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			5.00000	5	30.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,710.00000	4,772	30.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,398.00000	3,333	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			3.00000	0	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,406.00000	2,343	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			10.00000	10	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,426.00000	1,364	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			30.00000	31	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			6.00000	5	30.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,610.00000	4,672	30.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,548.00000	3,483	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			2.00000	0	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,554.00000	2,491	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			8.00000	8	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,572.00000	1,509	19.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			26.00000	27	19.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			6.00000	5	30.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,461.00000	4,523	30.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,548.00000	3,483	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			2.00000	0	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,648.00000	3,583	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			2.00000	0	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,653.00000	2,590	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			7.00000	7	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,669.00000	1,607	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			24.00000	24	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			754.00000	702	16.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			109.00000	119	16.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			13.00000	11	27.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,367.00000	3,428	27.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			7.00000	6	29.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,361.00000	4,423	29.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			3,847.00000	3,783	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			2.00000	0	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			2,851.00000	2,788	26.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			5.00000	5	26.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			1,865.00000	1,803	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			20.00000	20	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			913.00000	858	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			68.00000	76	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			15.00000	13	26.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			3,169.00000	3,230	26.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			8.00000	7	29.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.30	Put			4,162.00000	4,224	29.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			3,947.00000	3,883	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			1.00000	0	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			2,950.00000	2,887	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			4.00000	4	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			1,964.00000	1,901	22.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			18.00000	18	22.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			998.00000	942	16.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			52.00000	59	16.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			16.00000	13	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			3,070.00000	3,131	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			9.00000	7	29.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			4,063.00000	4,125	29.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			2.00000	2	33.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			6,057.00000	6,119	33.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	1	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			8,055.00000	8,118	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			2.00000	2	33.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			6,157.00000	6,219	33.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	1	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			8,155.00000	8,218	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			3,748.00000	3,683	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			2.00000	0	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			2,752.00000	2,689	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			6.00000	6	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			1,767.00000	1,705	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			22.00000	22	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			832.00000	778	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			86.00000	96	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			7.00000	6	29.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			4,262.00000	4,324	29.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			2.00000	2	34.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			6,256.00000	6,319	34.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			1.00000	1	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			8,255.00000	8,318	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			2.00000	2	34.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,356.00000	6,419	34.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	1	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,355.00000	8,418	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			2.00000	2	34.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,506.00000	6,569	34.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	0	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,505.00000	8,568	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			2.00000	2	34.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,606.00000	6,669	34.80	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	19.75	Call			1.00000	0	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,605.00000	8,668	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			2.00000	1	35.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,756.00000	6,819	35.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,755.00000	8,818	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			2.00000	1	35.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,706.00000	6,769	35.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			0.00000	0	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,705.00000	8,768	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			2.00000	2	34.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,456.00000	6,519	34.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	1	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,455.00000	8,518	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			3,897.00000	3,833	20.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			1.00000	0	20.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			2,900.00000	2,837	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			5.00000	5	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			955.00000	900	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			60.00000	67	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			2.00000	2	33.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			6,107.00000	6,169	33.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			1.00000	1	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			8,105.00000	8,168	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			3,797.00000	3,733	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			2.00000	0	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			2,801.00000	2,738	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put			5.00000	5	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			1,816.00000	1,754	21.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			21.00000	21	21.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call			872.00000	818	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			77.00000	85	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			8.00000	6	29.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			4,212.00000	4,274	29.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			2.00000	2	33.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			6,206.00000	6,269	33.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			1.00000	1	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			8,205.00000	8,268	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,698.00000	3,633	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			2.00000	0	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,702.00000	2,639	26.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			6.00000	6	26.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,718.00000	1,656	20.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			23.00000	23	20.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			7.00000	6	29.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.45	Put			4,311.00000	4,373	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call			2.00000	2	34.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			6,306.00000	6,369	34.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			1.00000	1	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			8,305.00000	8,368	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call			2.00000	2	34.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put			6,656.00000	6,719	34.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call			0.00000	0	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put			8,655.00000	8,718	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call			2.00000	2	34.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put			6,556.00000	6,619	34.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call			1.00000	0	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put			8,555.00000	8,618	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call			4,047.00000	3,983	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put			1.00000	0	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call			3.00000	2	33.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put			5,957.00000	6,019	33.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call			1.00000	1	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put			7,955.00000	8,018	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call			3,997.00000	3,933	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put			1.00000	0	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call			3,000.00000	2,937	27.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put			4.00000	4	27.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call			2,013.00000	1,950	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put			17.00000	17	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call			1,041.00000	985	16.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put			46.00000	52	16.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call			9.00000	8	29.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put			4,013.00000	4,075	29.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call			3.00000	2	33.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put			6,007.00000	6,069	33.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call			1.00000	1	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put			8,005.00000	8,068	37.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call			4,097.00000	4,033	19.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put			1.00000	0	19.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call			1.00000	1	37.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put			7,905.00000	7,968	37.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call			4,147.00000	4,083	19.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put			1.00000	0	19.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call			3.00000	2	33.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put			5,857.00000	5,920	33.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call			1.00000	1	37.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put			7,855.00000	7,918	37.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call			4,197.00000	4,133	19.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put			1.00000	0	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	7.95	Call			3,199.00000	3,134	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put			3.00000	2	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call			2,209.00000	2,146	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put			13.00000	13	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call			1,232.00000	1,171	17.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put			37.00000	38	17.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call			10.00000	8	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put			3,814.00000	3,876	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call			3.00000	2	33.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put			5,807.00000	5,870	33.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call			1.00000	1	37.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put			7,805.00000	7,868	37.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.26810		11.32680		16.86	2,253,620.00	200	2,625.00
€ / R On 15/03/2010 Currency Future	11.35	Call			527.00000	494	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			550.00000	576	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			570.00000	532	16.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			493.00000	513	16.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			618.00000	578	16.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			441.00000	460	16.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			508.00000	476	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			582.00000	608	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call			547.00000	512	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put			520.00000	544	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call			490.00000	459	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			614.00000	641	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			456.00000	427	17.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			680.00000	709	17.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call			440.00000	412	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			714.00000	743	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			473.00000	442	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put			646.00000	674	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			410.00000	383	18.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			784.00000	815	18.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			370.00000	345	18.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			893.00000	927	18.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			383.00000	357	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			856.00000	889	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			357.00000	333	18.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			930.00000	965	18.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			345.00000	322	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			968.00000	1,004	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			334.00000	311	19.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			1,007.00000	1,043	19.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			312.00000	291	19.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			1,085.00000	1,123	19.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.60	Call		227.00000	211	20.71	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put		1,500.00000	1,543	20.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		697.00000	654	16.60	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put		370.00000	386	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		322.00000	301	19.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		1,046.00000	1,082	19.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		410.00000	383	18.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		784.00000	815	18.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		396.00000	370	18.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		819.00000	852	18.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		302.00000	281	19.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,125.00000	1,163	19.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		292.00000	272	19.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,165.00000	1,204	19.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		283.00000	263	19.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,206.00000	1,245	19.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,094.00000	3,036	23.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		17.00000	18	23.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,113.00000	2,055	18.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		36.00000	37	18.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,200.00000	1,144	15.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		124.00000	126	15.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		157.00000	147	22.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		2,080.00000	2,128	22.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		87.00000	80	24.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		3,010.00000	3,062	24.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		52.00000	48	26.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,975.00000	4,030	26.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		26.00000	24	27.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,949.00000	5,006	27.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,143.00000	3,085	24.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		16.00000	17	24.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,161.00000	2,104	19.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		34.00000	36	19.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,243.00000	1,186	15.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		116.00000	118	15.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		594.00000	555	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		467.00000	486	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		161.00000	150	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		2,034.00000	2,082	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		89.00000	82	24.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,962.00000	3,014	24.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		53.00000	49	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,927.00000	3,981	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		27.00000	25	27.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	16.20	Put		4,900.00000	4,956	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,242.00000	3,183	24.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		15.00000	15	24.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,259.00000	2,201	19.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		32.00000	33	19.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,330.00000	1,273	16.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		103.00000	105	16.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		644.00000	603	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		417.00000	435	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		170.00000	159	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,943.00000	1,991	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		94.00000	87	24.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,868.00000	2,919	24.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		56.00000	51	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,829.00000	3,883	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		29.00000	26	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,802.00000	4,858	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,291.00000	3,233	24.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		14.00000	14	24.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,308.00000	2,250	19.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		31.00000	32	19.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,374.00000	1,317	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		97.00000	99	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		670.00000	628	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		393.00000	410	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		174.00000	163	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,898.00000	1,945	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		97.00000	90	24.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,820.00000	2,872	24.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		57.00000	53	25.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,781.00000	3,834	25.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		30.00000	27	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,753.00000	4,809	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,192.00000	3,134	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		16.00000	16	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,210.00000	2,152	19.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		33.00000	34	19.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,286.00000	1,230	16.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		110.00000	111	16.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		165.00000	154	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,988.00000	2,036	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		92.00000	85	24.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,915.00000	2,967	24.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		55.00000	50	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,878.00000	3,932	26.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	16.15	Call			28.00000	25	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,851.00000	4,907	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,439.00000	3,380	25.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			12.00000	12	25.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,455.00000	2,397	20.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			28.00000	29	20.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,507.00000	1,451	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			80.00000	83	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			753.00000	709	16.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			326.00000	341	16.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			190.00000	177	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,763.00000	1,809	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			106.00000	98	23.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,679.00000	2,730	23.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			62.00000	57	25.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,635.00000	3,689	25.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			33.00000	30	26.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,607.00000	4,662	26.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,537.00000	3,479	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			10.00000	11	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,553.00000	2,495	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			26.00000	27	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,598.00000	1,541	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			71.00000	73	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			813.00000	767	16.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			286.00000	299	16.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			201.00000	188	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,674.00000	1,720	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			112.00000	104	23.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,586.00000	2,636	23.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			65.00000	60	25.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,538.00000	3,591	25.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			36.00000	32	26.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,509.00000	4,564	26.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,488.00000	3,430	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			11.00000	11	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,504.00000	2,446	20.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			27.00000	28	20.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,552.00000	1,496	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			75.00000	78	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			782.00000	737	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			306.00000	319	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			195.00000	182	21.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,719.00000	1,764	21.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			109.00000	101	23.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.85	Put		2,632.00000	2,683	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		63.00000	58	25.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,586.00000	3,640	25.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		34.00000	31	26.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,558.00000	4,613	26.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,340.00000	3,282	24.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		13.00000	14	24.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,357.00000	2,299	20.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		30.00000	31	20.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,418.00000	1,361	16.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		91.00000	93	16.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		179.00000	168	21.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,853.00000	1,899	21.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		100.00000	92	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,773.00000	2,824	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		59.00000	54	25.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,732.00000	3,786	25.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		31.00000	28	26.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,704.00000	4,760	26.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,389.00000	3,331	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		12.00000	13	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,406.00000	2,348	20.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		29.00000	30	20.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,462.00000	1,406	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		86.00000	88	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		724.00000	681	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		348.00000	363	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		185.00000	172	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,808.00000	1,854	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		103.00000	95	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,726.00000	2,777	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		60.00000	55	25.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,683.00000	3,737	25.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		32.00000	29	26.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,655.00000	4,711	26.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,587.00000	3,528	25.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		10.00000	10	25.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,602.00000	2,544	21.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		25.00000	26	21.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,643.00000	1,587	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		66.00000	69	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		844.00000	797	16.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		267.00000	279	16.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		207.00000	193	21.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,630.00000	1,675	21.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.75	Call			116.00000	107	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,539.00000	2,589	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			67.00000	61	25.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,490.00000	3,543	25.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			37.00000	34	26.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,460.00000	4,515	26.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,636.00000	3,578	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			9.00000	10	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,651.00000	2,593	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			24.00000	25	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,689.00000	1,633	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			62.00000	65	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			875.00000	828	16.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			249.00000	260	16.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			213.00000	199	20.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,587.00000	1,631	20.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			119.00000	110	23.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,492.00000	2,542	23.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			68.00000	63	25.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,441.00000	3,495	25.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			38.00000	35	26.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,412.00000	4,467	26.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			3,834.00000	3,776	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			7.00000	7	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			2,848.00000	2,790	22.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			21.00000	22	22.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			1,875.00000	1,819	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			48.00000	51	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			1,011.00000	960	16.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			184.00000	192	16.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			241.00000	225	20.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,414.00000	1,457	20.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			135.00000	125	23.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			2,308.00000	2,357	23.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			76.00000	70	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			3,249.00000	3,302	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			44.00000	40	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			4,217.00000	4,272	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			3,983.00000	3,924	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			6.00000	6	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			2,996.00000	2,938	23.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			19.00000	19	23.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			2,016.00000	1,960	18.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			40.00000	42	18.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			1,120.00000	1,068	15.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.35	Put			143.00000	150	15.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			265.00000	247	19.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			1,288.00000	1,329	19.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			148.00000	137	22.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			2,171.00000	2,219	22.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			82.00000	76	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			3,105.00000	3,158	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			49.00000	44	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			4,072.00000	4,126	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			12.00000	12	27.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			6,036.00000	6,093	27.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			6.00000	6	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			8,030.00000	8,088	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			12.00000	11	28.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			6,185.00000	6,243	28.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			6.00000	5	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			8,179.00000	8,237	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			3,735.00000	3,677	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			8.00000	8	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call			2,749.00000	2,691	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			23.00000	23	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			1,782.00000	1,725	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			55.00000	57	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			941.00000	893	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			215.00000	224	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			127.00000	117	23.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			2,400.00000	2,449	23.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			41.00000	37	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			4,314.00000	4,369	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			11.00000	11	28.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			6,284.00000	6,342	28.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			5.00000	5	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			8,279.00000	8,337	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			11.00000	10	28.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			6,384.00000	6,442	28.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			5.00000	5	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			8,378.00000	8,436	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,488.00000	3,430	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			11.00000	11	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			10.00000	10	28.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			6,533.00000	6,592	28.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			4.00000	4	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			8,528.00000	8,586	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			10.00000	9	28.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,633.00000	6,691	28.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.95	Call			4.00000	4	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,627.00000	8,686	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			9.00000	9	29.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,783.00000	6,841	29.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			4.00000	3	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,777.00000	8,835	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			10.00000	9	29.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,733.00000	6,791	29.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			4.00000	4	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,727.00000	8,785	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			10.00000	10	28.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			6,484.00000	6,542	28.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			5.00000	4	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			8,478.00000	8,536	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			3,884.00000	3,825	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			7.00000	7	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			2,897.00000	2,839	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			20.00000	21	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			1,922.00000	1,866	18.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			45.00000	48	18.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			1,046.00000	995	16.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			170.00000	177	16.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			139.00000	129	22.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			2,262.00000	2,311	22.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			46.00000	41	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			4,169.00000	4,223	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			12.00000	11	28.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			6,135.00000	6,193	28.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			6.00000	5	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			8,129.00000	8,187	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			3,933.00000	3,875	26.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			7.00000	7	26.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			2,947.00000	2,888	23.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			20.00000	20	23.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			1,969.00000	1,913	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			42.00000	45	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			1,083.00000	1,031	15.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			156.00000	163	15.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			143.00000	133	22.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			2,217.00000	2,265	22.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			47.00000	43	26.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			4,121.00000	4,175	26.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			12.00000	11	27.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			6,085.00000	6,143	27.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			6.00000	6	31.03	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	19.40	Put			8,079.00000	8,138	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			3,785.00000	3,726	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			8.00000	8	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			2,799.00000	2,740	22.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			22.00000	22	22.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			1,828.00000	1,772	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			51.00000	54	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			976.00000	926	16.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			199.00000	208	16.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			131.00000	121	23.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,354.00000	2,403	23.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			43.00000	39	26.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			4,266.00000	4,321	26.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			11.00000	11	28.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			6,235.00000	6,293	28.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			6.00000	5	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			8,229.00000	8,287	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			11.00000	10	28.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,434.00000	6,492	28.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			5.00000	4	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			8,428.00000	8,486	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			10.00000	9	28.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,683.00000	6,741	28.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			4.00000	4	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,677.00000	8,736	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			10.00000	9	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,583.00000	6,641	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			4.00000	4	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,578.00000	8,636	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			3,686.00000	3,627	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			9.00000	9	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			2,700.00000	2,642	21.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			23.00000	24	21.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			1,735.00000	1,679	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			59.00000	61	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			908.00000	860	16.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			231.00000	242	16.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			425.00000	397	18.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			748.00000	779	18.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			123.00000	114	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,446.00000	2,496	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			40.00000	36	26.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			4,363.00000	4,418	26.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			11.00000	10	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			6,334.00000	6,392	28.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.65	Call			5.00000	5	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			8,328.00000	8,387	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call			4,082.00000	4,024	27.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put			5.00000	5	27.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call			13.00000	12	27.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put			5,936.00000	5,994	27.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call			7.00000	6	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put			7,930.00000	7,988	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call			4,033.00000	3,974	27.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put			6.00000	6	27.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call			3,045.00000	2,987	23.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put			18.00000	19	23.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call			2,064.00000	2,008	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put			37.00000	39	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call			1,158.00000	1,105	15.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put			131.00000	137	15.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call			153.00000	142	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put			2,126.00000	2,174	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call			51.00000	46	26.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put			4,024.00000	4,078	26.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call			13.00000	12	27.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put			5,986.00000	6,044	27.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call			7.00000	6	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put			7,980.00000	8,038	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call			4,181.00000	4,122	27.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put			4.00000	4	27.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call			14.00000	13	27.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put			5,837.00000	5,895	27.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call			7.00000	6	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put			7,830.00000	7,888	30.86	0.00	0	200.00
€ / R On 14/06/2010 Currency Future			11.45260		11.50910		17.20	0.00	0	
€ / R On 14/06/2010 Currency Future	11.50	Call			682.00000	651	17.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put			673.00000	699	17.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call			547.00000	522	18.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put			938.00000	969	18.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call			518.00000	494	18.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put			1,009.00000	1,042	18.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call			492.00000	469	18.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put			1,082.00000	1,116	18.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call			4,025.00000	3,968	24.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put			16.00000	16	24.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call			3,039.00000	2,983	20.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put			30.00000	30	20.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call			2,067.00000	2,011	16.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put			58.00000	59	16.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	10.50	Call			1,236.00000	1,189	15.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put			227.00000	237	15.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call			254.00000	242	21.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put			2,244.00000	2,289	21.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call			116.00000	111	25.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put			4,107.00000	4,159	25.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call			57.00000	53	28.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put			6,048.00000	6,101	28.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call			13.00000	12	27.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put			8,004.00000	8,059	27.01	0.00	0	0.00
AL13 On 05/11/2009 Index Future				249.71100	249.71100		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future				301.18600	301.58200		0.00	0.00	0	755.00
ALBI On 04/02/2010 Index Future				306.71700	307.12300		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future				128.57900	128.63800		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future				130.93900	131.00200		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi				302.83800	303.26100		0.00	0.00	0	695.00
GOVI On 04/02/2010 jGovi				308.39850	308.83200		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future				362.33400	362.14500		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap				7.25584	7.27691		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap				8.51200	8.47000		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap				8.14000	8.12700		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap				8.37800	8.33800		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap				8.61000	8.57900		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap				8.56800	8.54500		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap				8.56800	8.55000		18.25	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra				6.95700	6.78800		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JFRA On 04/02/2010 jFra			6.93200		6.81600		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.01500		6.90700		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.25300		7.25800		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.55000		7.47400		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.51400		7.42900		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.72500		7.66300		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.37000		8.32800		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.49000		8.45600		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.53000		8.50900		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.57800		8.56500		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			6.96200		6.96200		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			6.87400		6.87900		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			6.88500		6.89900		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			6.99600		7.00900		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			292.05800		292.32000		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			297.42000		297.69000		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.27100		7.30100		0.87	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			2.00000	3	0.83	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			645.00000	621	0.83	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.43300		7.37000		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			811.00000	726	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			143.00000	168	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.14200		8.11200		7.00	28,989.71	229	9,350.00
R157 On 05/11/2009 Bond Future	7.50	Call			233.00000	203	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			3,523.00000	3,651	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.21400		8.18200		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,190.00000	1,128	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			3,401.00000	3,501	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.26400		8.23000		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			3,235.00000	3,133	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			1,935.00000	1,998	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.28100		8.24500		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			4,257.00000	4,148	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			1,944.00000	2,001	6.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 05/11/2009 Bond Future			8.70500	8.68600		14.00	26,852.37	224	11,606.00
R186 On 05/11/2009 Bond Future	8.75	Call		2,664.00000	2,536	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put		2,035.00000	2,094	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	9.00	Call		4,153.00000	3,998	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		1,114.00000	1,147	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call		43.00000	36	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put		12,689.00000	12,870	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call		133.00000	116	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put		9,950.00000	10,120	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.74900	8.72800		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call		2,186.00000	2,104	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put		6,988.00000	7,111	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.78300	8.76200		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call		6,310.00000	6,180	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put		4,051.00000	4,124	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			8.80300	8.78200		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call		8,213.00000	8,077	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put		3,879.00000	3,943	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.19700	8.17700		6.50	80,717.85	764	488.00
R201 On 05/11/2009 Bond Future	7.50	Call		136.00000	122	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		3,010.00000	3,079	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.25800	8.23700		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		549.00000	525	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		3,544.00000	3,604	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.30300	8.28000		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call		2,422.00000	2,368	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put		1,587.00000	1,621	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.31600	8.29100		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call		3,696.00000	3,631	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put		1,157.00000	1,183	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.61700	8.59800		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call		85.00000	75	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		6,431.00000	6,527	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.68300	8.66200		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		1,506.00000	1,456	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		4,043.00000	4,107	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.73100	8.71000		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call		4,028.00000	3,956	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put		2,517.00000	2,556	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.75700	8.73400		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call		5,269.00000	5,190	10.34	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 05/08/2010 Bond Future	9.25	Put			2,669.00000	2,708	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.63200		8.61300		12.28	3,173.03	32	2,868.00
R204 On 05/11/2009 Bond Future	7.50	Call			87.00000	77	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			7,164.00000	7,269	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.68900		8.66800		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,642.00000	1,588	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			4,474.00000	4,544	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.73400		8.71200		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			4,427.00000	4,344	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			2,773.00000	2,817	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.76000		8.73700		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			5,476.00000	5,388	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			2,615.00000	2,658	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.25300		8.22200		5.75	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call			101.00000	86	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			2,613.00000	2,705	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.32600		8.29400		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			435.00000	408	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,054.00000	3,131	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.38800		8.35300		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			2,318.00000	2,249	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,111.00000	1,149	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.41400		8.37600		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,767.00000	2,692	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			989.00000	1,024	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.78100		8.75200		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			54.00000	45	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			8,284.00000	8,455	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.83700		8.80600		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,521.00000	1,449	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			4,992.00000	5,109	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			8.88500		8.85300		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			4,978.00000	4,852	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			2,644.00000	2,710	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			8.91600		8.88200		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			6,024.00000	5,887	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,488.00000	2,551	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.79000		8.76000		13.00	0.00	0	5,008.00
R208 On 05/11/2009 Bond Future	7.75	Call			74.00000	62	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			6,902.00000	7,082	12.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 04/02/2010 Bond Future			8.84300	8.81200		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		1,826.00000	1,739	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		3,829.00000	3,938	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			8.88500	8.85300		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call		4,758.00000	4,626	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put		2,333.00000	2,400	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			8.91100	8.87800		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call		6,169.00000	6,029	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put		2,461.00000	2,524	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.23400	8.21400		18.25	0.00	0	3,023.00
R209 On 05/11/2009 Bond Future	7.50	Call		241.00000	214	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put		7,016.00000	7,166	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Call		6,734.00000	6,563	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put		224.00000	230	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call		24.00000	20	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		12,107.00000	12,280	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		83.00000	72	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		9,450.00000	9,616	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call		11,949.00000	11,772	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put		13.00000	13	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.25700	8.23600		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		1,170.00000	1,117	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		8,126.00000	8,258	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call		13,618.00000	13,440	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		231.00000	238	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.27100	8.25100		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call		5,586.00000	5,471	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put		3,445.00000	3,505	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.27400	8.25300		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call		7,617.00000	7,489	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put		3,442.00000	3,498	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			299.02900	299.44000		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			304.52000	304.94100		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.51200	6.50200		15.86	0.00	0	4,310.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		200.00000	202	15.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		198.00000	190	15.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		180.00000	182	16.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		228.00000	220	16.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		228.00000	231	16.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		176.00000	169	16.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		258.00000	261	16.32	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	6.40	Put		156.00000	149	16.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		228.00000	231	16.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		176.00000	169	16.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		162.00000	163	16.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		260.00000	251	16.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		180.00000	182	16.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		228.00000	220	16.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		145.00000	146	16.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		293.00000	284	16.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		145.00000	146	16.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		293.00000	284	16.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		117.00000	118	17.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		365.00000	356	17.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		130.00000	131	16.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		328.00000	319	16.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		94.00000	95	17.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		442.00000	433	17.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		94.00000	95	17.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		442.00000	433	17.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		105.00000	105	17.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		403.00000	393	17.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		105.00000	105	17.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		403.00000	393	17.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		85.00000	85	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		483.00000	473	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		258.00000	261	16.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		156.00000	149	16.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		290.00000	294	16.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		138.00000	132	16.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		130.00000	131	16.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		328.00000	319	16.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		323.00000	328	16.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		121.00000	116	16.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		323.00000	328	16.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		121.00000	116	16.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		358.00000	363	17.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		106.00000	101	17.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		85.00000	85	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		483.00000	473	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		68.00000	68	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		566.00000	556	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		56.00000	55	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		654.00000	643	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		45.00000	45	19.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		743.00000	733	19.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.30	Call			37.00000	37	19.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			835.00000	825	19.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			76.00000	76	18.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			524.00000	514	18.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			62.00000	62	18.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			610.00000	600	18.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			50.00000	50	19.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			698.00000	688	19.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			76.00000	76	18.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			524.00000	514	18.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			50.00000	50	19.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			698.00000	688	19.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			41.00000	41	19.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			789.00000	779	19.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			62.00000	62	18.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			610.00000	600	18.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,652.00000	5,662	24.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	24.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,152.00000	4,162	24.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	24.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,652.00000	2,662	32.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	32.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,159.00000	1,169	21.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			7.00000	7	21.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			7.00000	6	25.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,855.00000	1,844	25.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			1.00000	1	31.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,349.00000	3,339	31.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			0.00000	0	37.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,848.00000	4,838	37.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	43.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,348.00000	6,338	43.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			5,902.00000	5,912	24.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	24.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,402.00000	4,412	24.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	24.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			2,902.00000	2,912	33.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	33.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,406.00000	1,416	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			4.00000	4	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			9.00000	9	24.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,607.00000	1,597	24.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			1.00000	1	30.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			3,099.00000	3,089	30.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			0.00000	0	36.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,598.00000	4,588	36.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	42.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,098.00000	6,088	42.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,952.00000	5,962	24.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	24.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,452.00000	4,462	24.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	24.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,952.00000	2,962	33.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	33.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,455.00000	1,465	24.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		3.00000	3	24.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		10.00000	10	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,558.00000	1,548	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		1.00000	1	30.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,049.00000	3,039	30.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	35.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,548.00000	4,538	35.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	42.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,048.00000	6,038	42.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		472.00000	479	17.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		70.00000	67	17.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		395.00000	401	17.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		93.00000	89	17.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		641.00000	649	18.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		39.00000	37	18.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		554.00000	562	18.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		52.00000	50	18.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		433.00000	439	17.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		81.00000	77	17.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		395.00000	401	17.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		93.00000	89	17.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		513.00000	520	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		61.00000	58	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		290.00000	294	16.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		138.00000	132	16.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		597.00000	605	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		45.00000	43	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,152.00000	3,162	32.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	32.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,152.00000	2,163	29.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		0.00000	1	29.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		1.00000	1	33.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,849.00000	3,839	33.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	41.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,848.00000	5,838	41.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	14.35	Call			0.00000	0	47.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put			7,848.00000	7,838	47.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call			4,052.00000	4,062	24.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put			0.00000	0	24.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call			3,052.00000	3,062	33.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put			0.00000	0	33.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call			2,053.00000	2,063	29.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put			1.00000	1	29.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call			1,061.00000	1,071	20.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put			9.00000	9	20.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call			6.00000	6	25.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			1,954.00000	1,944	25.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			1.00000	1	33.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,949.00000	3,939	33.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			0.00000	0	41.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,948.00000	5,938	41.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	48.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,948.00000	7,938	48.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,002.00000	4,012	24.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	24.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			3,002.00000	3,012	33.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	33.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			2,003.00000	2,013	29.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			1.00000	1	29.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			1,012.00000	1,022	20.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			10.00000	10	20.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			5.00000	5	26.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			2,003.00000	1,993	26.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			1.00000	1	33.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			3,999.00000	3,989	33.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			0.00000	0	41.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,998.00000	5,988	41.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	48.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,998.00000	7,988	48.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			3,952.00000	3,962	24.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	24.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			1,953.00000	1,963	28.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			1.00000	1	28.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			964.00000	974	20.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			12.00000	12	20.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			5.00000	5	26.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			2,053.00000	2,043	26.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			1.00000	1	33.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			4,049.00000	4,039	33.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	48.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	14.55	Put		8,048.00000	8,038	48.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		3,902.00000	3,912	25.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	25.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		1,903.00000	1,913	28.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		1.00000	1	28.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		916.00000	926	20.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		14.00000	14	20.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		5.00000	5	26.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		2,103.00000	2,093	26.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		1.00000	1	34.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		4,099.00000	4,089	34.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	48.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		8,098.00000	8,088	48.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		3,852.00000	3,862	25.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	25.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		2,852.00000	2,862	33.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	33.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		1,853.00000	1,863	27.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		1.00000	1	27.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		869.00000	879	19.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		17.00000	17	19.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		4.00000	4	26.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		2,152.00000	2,142	26.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		1.00000	1	34.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		4,149.00000	4,139	34.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		0.00000	0	42.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		6,148.00000	6,138	42.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	48.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		8,148.00000	8,138	48.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,102.00000	4,112	24.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	24.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,102.00000	3,112	32.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	32.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,102.00000	2,113	29.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		0.00000	1	29.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,110.00000	1,120	21.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		8.00000	8	21.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		6.00000	6	25.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,904.00000	1,894	25.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		1.00000	1	33.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,899.00000	3,889	33.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		0.00000	0	41.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,898.00000	5,888	41.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	48.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,898.00000	7,888	48.03	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 14/12/2009 Currency Future	2.70	Call		3,802.00000	3,812	26.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	26.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		2,802.00000	2,812	32.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	32.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		1,804.00000	1,813	27.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		2.00000	1	27.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		822.00000	832	19.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		20.00000	20	19.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		4.00000	4	26.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		2,202.00000	2,192	26.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		1.00000	0	34.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		4,199.00000	4,188	34.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	42.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		6,198.00000	6,188	42.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	48.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		8,198.00000	8,188	48.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		3,752.00000	3,762	26.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	26.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		2,752.00000	2,762	32.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	32.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		1,754.00000	1,764	27.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		2.00000	2	27.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		776.00000	785	19.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		24.00000	23	19.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		4.00000	4	27.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		2,252.00000	2,242	27.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		0.00000	0	34.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		4,248.00000	4,238	34.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	0	42.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		6,248.00000	6,238	42.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	48.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		8,248.00000	8,238	48.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		3,602.00000	3,612	28.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	28.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		2,602.00000	2,612	31.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	31.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		1,604.00000	1,614	25.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		2.00000	2	25.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		3.00000	3	27.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		2,401.00000	2,391	27.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		0.00000	0	35.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		4,398.00000	4,388	35.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	43.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,398.00000	6,388	43.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	48.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	14.90	Put			8,398.00000	8,388	48.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call			3,702.00000	3,712	27.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put			0.00000	0	27.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call			2,702.00000	2,712	32.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put			0.00000	0	32.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call			1,704.00000	1,714	26.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put			2.00000	2	26.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call			730.00000	739	19.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put			28.00000	27	19.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call			4.00000	3	27.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put			2,302.00000	2,291	27.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call			0.00000	0	34.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put			4,298.00000	4,288	34.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call			0.00000	0	42.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put			6,298.00000	6,288	42.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call			0.00000	0	48.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put			8,298.00000	8,288	48.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call			3,652.00000	3,662	27.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put			0.00000	0	27.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call			1,654.00000	1,664	26.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put			2.00000	2	26.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call			685.00000	694	18.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put			33.00000	32	18.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call			3.00000	3	27.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put			2,351.00000	2,341	27.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call			0.00000	0	35.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put			4,348.00000	4,338	35.13	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			8,348.00000	8,338	48.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.56700		6.55450		17.00	0.00	0	118.00
ZAAD On 15/03/2010 Currency Future	6.55	Call			312.00000	316	17.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put			307.00000	299	17.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call			292.00000	296	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			338.00000	329	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call			336.00000	340	16.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put			281.00000	273	16.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call			361.00000	366	16.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put			256.00000	249	16.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call			274.00000	277	17.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put			369.00000	360	17.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call			292.00000	296	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			338.00000	329	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			257.00000	260	17.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			402.00000	393	17.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			257.00000	260	17.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.70	Put		402.00000	393	17.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		226.00000	229	18.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		472.00000	462	18.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		241.00000	244	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		436.00000	427	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		226.00000	229	18.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		472.00000	462	18.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		199.00000	201	18.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		545.00000	534	18.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		212.00000	215	18.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		508.00000	498	18.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		187.00000	189	18.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		583.00000	572	18.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		388.00000	394	16.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		233.00000	227	16.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		445.00000	452	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		190.00000	185	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		176.00000	178	18.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		622.00000	611	18.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		156.00000	157	19.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		701.00000	690	19.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		508.00000	516	16.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		153.00000	149	16.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		541.00000	550	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		136.00000	133	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		476.00000	483	16.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		171.00000	166	16.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		416.00000	422	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		211.00000	205	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		611.00000	621	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		107.00000	104	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		648.00000	659	16.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		94.00000	92	16.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		575.00000	585	16.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		121.00000	118	16.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		508.00000	516	16.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		153.00000	149	16.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		445.00000	452	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		190.00000	185	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,155.00000	4,167	25.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	25.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,155.00000	3,167	30.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		0.00000	0	30.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,158.00000	2,171	25.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		4.00000	4	25.41	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	5.40	Call		1,172.00000	1,185	17.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		17.00000	18	17.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		43.00000	43	24.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,889.00000	1,876	24.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		5.00000	5	28.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,850.00000	3,838	28.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		1.00000	1	32.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,847.00000	5,834	32.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		1.00000	1	36.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,846.00000	7,834	36.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,055.00000	4,067	25.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	25.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,055.00000	3,068	31.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		1.00000	1	31.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,059.00000	2,071	24.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		4.00000	4	24.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,075.00000	1,088	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		21.00000	21	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		40.00000	40	25.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,985.00000	1,973	25.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		4.00000	4	28.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,950.00000	3,937	28.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		1.00000	1	32.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,947.00000	5,934	32.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		1.00000	1	36.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,946.00000	7,934	36.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,005.00000	4,017	25.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	25.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,005.00000	3,018	31.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		1.00000	1	31.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,009.00000	2,022	24.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		5.00000	5	24.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,027.00000	1,040	16.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		22.00000	23	16.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		38.00000	38	25.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		2,034.00000	2,021	25.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		4.00000	4	28.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		4,000.00000	3,987	28.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		1.00000	1	32.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,997.00000	5,984	32.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		0.00000	0	36.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,996.00000	7,983	36.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		3,955.00000	3,967	25.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	25.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		2,955.00000	2,968	31.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	3.60	Put		1.00000	1	31.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		1,960.00000	1,972	23.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		5.00000	5	23.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		981.00000	994	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		27.00000	27	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		36.00000	36	25.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		2,082.00000	2,069	25.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		4.00000	4	28.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		4,050.00000	4,037	28.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		1.00000	1	32.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		6,047.00000	6,034	32.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		0.00000	0	36.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		8,046.00000	8,033	36.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		981.00000	994	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		27.00000	27	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		3,855.00000	3,867	26.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	26.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		2,856.00000	2,868	30.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		1.00000	1	30.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		1,860.00000	1,873	23.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		6.00000	6	23.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		893.00000	905	16.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		38.00000	38	16.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		32.00000	32	25.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		2,178.00000	2,165	25.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		4.00000	4	28.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		4,149.00000	4,137	28.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		1.00000	1	33.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		6,147.00000	6,134	33.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		0.00000	0	36.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		8,146.00000	8,133	36.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		3,905.00000	3,917	25.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	25.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		2,905.00000	2,918	30.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		1.00000	1	30.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		1,910.00000	1,922	23.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		5.00000	5	23.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		937.00000	949	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		32.00000	32	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		34.00000	34	25.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		2,130.00000	2,117	25.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		4.00000	4	28.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		4,099.00000	4,087	28.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		1.00000	1	33.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		6,097.00000	6,084	33.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.65	Call			0.00000	0	36.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put			8,096.00000	8,083	36.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			4,105.00000	4,117	25.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put			0.00000	0	25.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call			3,105.00000	3,117	31.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put			0.00000	0	31.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call			2,108.00000	2,121	25.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put			4.00000	4	25.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call			1,123.00000	1,136	17.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put			19.00000	19	17.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call			41.00000	41	25.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put			1,937.00000	1,924	25.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call			5.00000	5	28.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put			3,900.00000	3,888	28.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call			1.00000	1	32.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put			5,897.00000	5,884	32.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call			1.00000	1	36.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put			7,896.00000	7,884	36.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call			3,805.00000	3,817	26.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put			0.00000	0	26.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call			2,806.00000	2,818	30.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put			1.00000	1	30.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call			1,811.00000	1,823	22.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put			6.00000	6	22.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call			849.00000	862	16.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put			45.00000	45	16.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call			30.00000	30	25.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put			2,226.00000	2,213	25.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call			4.00000	4	28.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put			4,199.00000	4,187	28.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call			1.00000	1	33.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put			6,197.00000	6,184	33.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call			0.00000	0	36.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put			8,196.00000	8,183	36.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call			3,705.00000	3,717	27.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put			0.00000	0	27.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call			2,706.00000	2,718	29.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put			1.00000	1	29.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call			1,712.00000	1,724	22.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put			7.00000	7	22.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call			766.00000	778	16.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put			61.00000	61	16.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call			27.00000	27	25.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put			2,322.00000	2,310	25.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call			3.00000	3	29.13	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	10.85	Put		4,299.00000	4,286	29.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		1.00000	1	33.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		6,297.00000	6,284	33.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		0.00000	0	36.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		8,296.00000	8,283	36.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,605.00000	3,617	27.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	27.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		2,606.00000	2,619	28.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		2.00000	2	28.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		1,613.00000	1,626	21.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		9.00000	9	21.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		686.00000	697	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		82.00000	80	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		24.00000	24	26.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		2,419.00000	2,407	26.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		3.00000	3	29.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,399.00000	4,386	29.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		1.00000	1	33.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,397.00000	6,384	33.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		0.00000	0	36.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		8,396.00000	8,383	36.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		3,655.00000	3,667	27.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	27.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		2,656.00000	2,669	29.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		1.00000	2	29.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		1,663.00000	1,675	21.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		8.00000	8	21.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		726.00000	737	16.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		71.00000	70	16.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		25.00000	25	25.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,371.00000	2,358	25.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		3.00000	3	29.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		4,349.00000	4,336	29.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		1.00000	1	33.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		6,347.00000	6,334	33.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		0.00000	0	36.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		8,346.00000	8,333	36.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		3,755.00000	3,767	26.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	26.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		2,756.00000	2,768	29.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		1.00000	1	29.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		1,761.00000	1,774	22.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		7.00000	7	22.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		807.00000	819	16.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		53.00000	52	16.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	8.80	Call		29.00000	28	25.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		2,274.00000	2,261	25.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		4.00000	4	29.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		4,249.00000	4,237	29.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		1.00000	1	33.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		6,247.00000	6,234	33.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		0.00000	0	36.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		8,246.00000	8,233	36.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			6.61200	6.59910		17.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call		397.00000	400	17.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put		397.00000	388	17.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call		419.00000	423	17.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put		370.00000	361	17.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call		442.00000	447	17.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put		343.00000	335	17.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call		359.00000	363	17.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put		460.00000	451	17.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call		4,099.00000	4,112	33.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put		0.00000	0	33.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call		3,101.00000	3,113	28.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put		2.00000	1	28.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call		2,108.00000	2,121	22.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put		9.00000	9	22.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call		1,141.00000	1,152	16.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put		42.00000	40	16.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call		84.00000	84	24.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put		1,985.00000	1,972	24.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call		19.00000	19	27.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put		3,920.00000	3,907	27.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call		4.00000	4	29.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put		5,905.00000	5,892	29.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call		2.00000	2	32.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put		7,902.00000	7,890	32.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call		4,049.00000	4,062	33.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put		0.00000	0	33.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call		3,051.00000	3,064	28.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put		2.00000	2	28.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call		2,059.00000	2,071	22.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put		9.00000	9	22.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call		1,094.00000	1,106	16.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put		45.00000	44	16.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call		82.00000	82	24.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put		2,033.00000	2,020	24.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call		18.00000	18	27.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put		3,969.00000	3,956	27.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	12.55	Call			4.00000	4	29.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put			5,954.00000	5,942	29.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call			2.00000	2	32.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put			7,952.00000	7,940	32.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call			3,999.00000	4,012	33.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put			0.00000	0	33.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call			3,001.00000	3,014	27.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put			2.00000	2	27.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call			2,009.00000	2,022	21.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put			10.00000	10	21.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call			1,048.00000	1,059	16.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put			49.00000	47	16.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call			80.00000	80	24.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put			2,080.00000	2,068	24.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call			18.00000	18	28.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put			4,019.00000	4,006	28.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call			3.00000	3	29.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put			6,004.00000	5,991	29.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call			2.00000	2	32.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put			8,002.00000	7,990	32.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call			3,949.00000	3,962	33.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put			0.00000	0	33.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call			2,951.00000	2,964	27.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put			2.00000	2	27.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call			1,960.00000	1,973	21.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put			11.00000	11	21.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call			1,005.00000	1,016	16.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put			56.00000	54	16.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call			377.00000	381	17.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put			428.00000	419	17.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call			76.00000	76	24.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put			2,127.00000	2,114	24.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call			17.00000	17	28.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put			4,068.00000	4,055	28.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call			3.00000	3	29.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put			6,054.00000	6,041	29.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call			1.00000	1	32.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put			8,052.00000	8,039	32.23	0.00	0	0.00

Total for Derivatives:

20,546,588.16

3,843

956,402.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
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Grand Total:								20,546,588.16	3,843	956,402.00
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