



# Daily MTM Report

Daily summary for 23/09/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>									
CGR5 On 23/07/2011 Bond			15.67900	15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.26500	7.22800			0.00	0	0.00
R155 On 31/08/2011 Bond			7.48500	7.40000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.21000	8.09500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.77000	8.67500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.27000	8.16000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.70000	8.58500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.71000	8.60000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.33000	8.20500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.86000	8.74500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.86000	8.75000			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			8.31500	8.21000			0.00	0	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 14/12/2009 Currency Future			7.55320	7.49100		18.25	40,757,067.20	5,396	334,468.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		402.00000	436	18.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		161.00000	133	18.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		264.00000	287	18.27	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		273.00000	234	18.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		194.00000	207	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		403.00000	354	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		86.00000	90	21.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		845.00000	787	21.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		226.00000	242	18.51	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		335.00000	289	18.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		244.00000	262	18.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		303.00000	259	18.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		123.00000	130	20.59	0.00	0	2,560.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		632.00000	577	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		288.00000	314	18.29	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		247.00000	211	18.29	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		75.00000	78	22.41	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		934.00000	875	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		244.00000	262	18.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		303.00000	259	18.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		143.00000	152	20.07	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		552.00000	499	20.07	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		180.00000	192	19.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		439.00000	388	19.29	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		115.00000	121	20.85	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		674.00000	618	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		194.00000	207	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		403.00000	354	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		27.00000	28	26.83	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,736.00000	1,674	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		0.00000	0	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,709.00000	4,647	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		0.00000	0	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,909.00000	5,847	34.79	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	14.60	Call			0.00000	0	38.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			7,109.00000	7,047	38.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			315.00000	342	18.30	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			224.00000	189	18.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			209.00000	224	18.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			368.00000	321	18.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			38.00000	38	25.27	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,447.00000	1,385	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			434.00000	470	18.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			143.00000	117	18.37	0.00	0	5,000.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			167.00000	177	19.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			476.00000	424	19.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			133.00000	141	20.33	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			592.00000	537	20.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			133.00000	141	20.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			592.00000	537	20.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			107.00000	112	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			716.00000	659	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			92.00000	97	21.63	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			801.00000	743	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			92.00000	97	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			801.00000	743	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	33.71	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,509.00000	5,447	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			3.00000	3	29.24	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			3,062.00000	3,000	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	31.83	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,809.00000	4,747	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			10.00000	11	28.86	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,419.00000	2,357	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			115.00000	121	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			674.00000	618	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			342.00000	372	18.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			201.00000	169	18.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			154.00000	164	19.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			513.00000	461	19.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			42.00000	43	24.75	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,351.00000	1,290	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			48.00000	49	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,257.00000	1,196	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			99.00000	104	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			758.00000	701	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			80.00000	84	22.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			889.00000	831	22.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			70.00000	73	22.67	0.00	0	247.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.40	Put			979.00000	920	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			61.00000	64	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			1,070.00000	1,010	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			58.00000	59	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,117.00000	1,056	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			66.00000	68	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			1,025.00000	965	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			80.00000	84	22.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			889.00000	831	22.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			66.00000	68	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			1,025.00000	965	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			75.00000	78	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			934.00000	875	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			20.00000	21	28.39	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			2,029.00000	1,967	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			58.00000	59	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,117.00000	1,056	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			54.00000	56	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,163.00000	1,102	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			54.00000	56	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,163.00000	1,102	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			45.00000	46	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			1,304.00000	1,243	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			51.00000	52	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,210.00000	1,149	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			36.00000	36	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,495.00000	1,433	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			38.00000	38	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,447.00000	1,385	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			40.00000	41	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,399.00000	1,338	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			48.00000	49	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,257.00000	1,196	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			34.00000	34	25.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,543.00000	1,481	25.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			29.00000	29	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,688.00000	1,626	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			25.00000	25	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,834.00000	1,772	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			22.00000	23	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,931.00000	1,869	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			21.00000	22	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,980.00000	1,918	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			25.00000	25	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,834.00000	1,772	27.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.55	Call			19.00000	20	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			2,078.00000	2,016	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			21.00000	22	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,980.00000	1,918	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			12.00000	13	28.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,321.00000	2,259	28.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			7.00000	7	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,666.00000	2,604	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			9.00000	9	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,518.00000	2,456	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			11.00000	12	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,370.00000	2,308	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			11.00000	12	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,370.00000	2,308	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			8.00000	8	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,567.00000	2,505	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			5.00000	5	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,864.00000	2,801	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			4.00000	4	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,963.00000	2,901	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			3.00000	4	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			3,012.00000	2,950	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			3.00000	3	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			3,112.00000	3,050	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			2.00000	2	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,311.00000	3,249	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1.00000	1	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,560.00000	3,498	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1.00000	1	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,510.00000	3,448	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			2.00000	2	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,411.00000	3,348	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			5.00000	5	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,814.00000	2,752	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			4.00000	4	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,913.00000	2,851	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			3.00000	3	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			3,162.00000	3,099	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			2.00000	2	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,261.00000	3,199	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			2.00000	2	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,311.00000	3,249	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			6.00000	6	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,715.00000	2,653	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			7.00000	7	28.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,616.00000	2,554	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			3.00000	3	29.24	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			3,062.00000	3,000	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			2.00000	2	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			3,211.00000	3,149	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			7.00000	7	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,616.00000	2,554	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			1.00000	1	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			3,660.00000	3,598	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1.00000	1	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			3,610.00000	3,548	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1.00000	1	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,810.00000	3,748	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1.00000	1	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			3,710.00000	3,648	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	31.83	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,809.00000	4,747	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			0.00000	0	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			4,109.00000	4,047	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			1.00000	1	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			4,010.00000	3,947	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			0.00000	0	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			4,509.00000	4,447	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			0.00000	0	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,909.00000	4,847	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,309.00000	5,247	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			0.00000	0	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,709.00000	5,647	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,409.00000	4,347	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			0.00000	0	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			5,209.00000	5,147	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,609.00000	5,547	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			30.00000	31	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,639.00000	1,577	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			15.00000	15	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,224.00000	2,162	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,609.00000	4,547	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			0.00000	0	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,809.00000	5,747	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			17.00000	18	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,126.00000	2,065	28.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.20	Call			6.00000	6	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,715.00000	2,653	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			1.00000	1	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,910.00000	3,847	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			5,109.00000	5,047	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			42.00000	43	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,351.00000	1,290	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,309.00000	4,247	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			6,109.00000	6,047	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			5,009.00000	4,947	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,609.00000	5,547	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,209.00000	6,147	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	0	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,209.00000	4,147	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,409.00000	5,347	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			6,009.00000	5,947	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,309.00000	5,247	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			24.00000	24	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,883.00000	1,821	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			9.00000	10	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,468.00000	2,407	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	0	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			4,259.00000	4,197	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,859.00000	4,797	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,459.00000	5,397	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			6,059.00000	5,997	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,309.00000	4,247	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			26.00000	26	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,785.00000	1,723	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1.00000	1	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,560.00000	3,498	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	30.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.65	Put		4,159.00000	4,097	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		0.00000	0	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,759.00000	4,697	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		0.00000	0	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,359.00000	5,297	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		30.00000	31	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,639.00000	1,577	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,609.00000	4,547	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		13.00000	14	28.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		2,272.00000	2,211	28.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		2.00000	2	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,461.00000	3,398	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		1.00000	0	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		4,060.00000	3,997	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		0.00000	0	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,659.00000	4,597	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		0.00000	0	34.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,759.00000	5,697	34.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		1.00000	1	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,810.00000	3,748	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		40.00000	41	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,399.00000	1,338	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		1.00000	1	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,760.00000	3,698	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	0	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,359.00000	4,297	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		27.00000	28	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,736.00000	1,674	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		1.00000	1	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,860.00000	3,798	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		0.00000	0	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		4,459.00000	4,397	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		0.00000	0	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		5,059.00000	4,997	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		0.00000	0	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		6,259.00000	6,197	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	0	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,409.00000	4,347	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		0.00000	0	36.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		6,409.00000	6,347	36.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		0.00000	0	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		6,309.00000	6,247	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	0	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,359.00000	4,297	30.63	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,959.00000	4,897	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			6,159.00000	6,097	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	36.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,509.00000	6,447	36.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,159.00000	4,097	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,359.00000	5,297	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	36.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,559.00000	6,497	36.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,959.00000	5,897	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,859.00000	5,797	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			51.00000	52	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,210.00000	1,149	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,159.00000	5,097	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,559.00000	5,497	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			434.00000	470	18.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			143.00000	117	18.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			36.00000	36	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,495.00000	1,433	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			2.00000	2	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,361.00000	3,299	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			1.00000	0	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,060.00000	3,997	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,859.00000	5,797	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			371.00000	404	18.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			180.00000	150	18.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			655.00000	703	18.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			64.00000	49	18.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			194.00000	207	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			403.00000	354	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			696.00000	745	18.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			55.00000	42	18.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			7.00000	7	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,666.00000	2,604	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			615.00000	661	18.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			74.00000	58	18.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			180.00000	192	19.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.75	Put		439.00000	388	19.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		5.00000	6	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,764.00000	2,702	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		0.00000	0	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,859.00000	4,797	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		615.00000	661	18.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		74.00000	58	18.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		737.00000	789	18.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		46.00000	35	18.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		3,941.00000	4,003	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		2,441.00000	2,504	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		0.00000	0	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		960.00000	1,017	18.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		19.00000	14	18.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		0.00000	0	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		8,059.00000	7,997	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		4,191.00000	4,253	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,691.00000	2,753	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		1,200.00000	1,260	20.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		9.00000	7	20.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		167.00000	177	19.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		476.00000	424	19.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		0.00000	0	40.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		7,809.00000	7,747	40.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		0.00000	0	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		5,159.00000	5,097	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		2,491.00000	2,553	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		0.00000	0	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		1,495.00000	1,557	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		4.00000	3	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		576.00000	620	18.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		85.00000	67	18.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,694.00000	1,755	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		3.00000	2	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		0.00000	0	40.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		7,659.00000	7,597	40.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		2,741.00000	2,803	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		0.00000	0	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		1,743.00000	1,805	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		2.00000	2	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		780.00000	833	18.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		39.00000	30	18.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	40.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,759.00000	7,697	40.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,641.00000	2,703	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,644.00000	1,705	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			3.00000	2	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	40.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,859.00000	7,797	40.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,591.00000	2,653	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,594.00000	1,656	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			3.00000	3	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	41.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,909.00000	7,847	41.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			2,841.00000	2,903	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			1,843.00000	1,905	24.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			2.00000	1	24.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			869.00000	924	18.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			28.00000	20	18.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			2,891.00000	2,953	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			1,893.00000	1,954	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			2.00000	1	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			914.00000	970	18.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			23.00000	17	18.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	40.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,609.00000	7,547	40.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,041.00000	3,103	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,042.00000	2,104	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			1.00000	1	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,055.00000	1,114	19.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			14.00000	11	19.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			288.00000	314	18.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			247.00000	211	18.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			9.00000	10	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,468.00000	2,407	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	39.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,459.00000	7,397	39.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,141.00000	3,203	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,142.00000	2,204	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			1.00000	1	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,152.00000	1,211	19.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.35	Put			11.00000	8	19.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	39.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,359.00000	7,297	39.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,191.00000	3,253	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,192.00000	2,254	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			1.00000	1	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	39.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,309.00000	7,247	39.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,241.00000	3,303	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,242.00000	2,304	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			1.00000	0	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,249.00000	1,310	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			8.00000	6	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,259.00000	7,197	39.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,091.00000	3,153	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,092.00000	2,154	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			1.00000	1	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,103.00000	1,163	19.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			12.00000	9	19.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	39.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,409.00000	7,347	39.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,441.00000	3,503	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,446.00000	1,507	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			5.00000	4	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			539.00000	581	18.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			98.00000	78	18.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	38.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			7,059.00000	6,997	38.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,541.00000	3,603	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,541.00000	2,603	28.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	28.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,545.00000	1,606	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			4.00000	3	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			1.00000	1	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,960.00000	3,897	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	38.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,959.00000	6,897	38.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	36.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,459.00000	6,397	36.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,459.00000	8,397	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,559.00000	4,497	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,559.00000	8,497	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,341.00000	3,403	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,342.00000	2,404	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			1.00000	0	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,347.00000	1,408	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			6.00000	5	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			467.00000	506	18.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			126.00000	103	18.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	37.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,659.00000	6,597	37.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,659.00000	8,597	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	37.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,759.00000	6,697	37.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,759.00000	8,697	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,291.00000	3,353	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,292.00000	2,354	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			1.00000	0	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,298.00000	1,359	20.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			7.00000	6	20.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	37.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,709.00000	6,647	37.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,709.00000	8,647	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	37.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,909.00000	6,847	37.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,909.00000	8,847	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,959.00000	8,897	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			2,991.00000	3,053	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			1,992.00000	2,054	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			1.00000	1	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,007.00000	1,065	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			16.00000	12	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	38.25	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 14/12/2009 Currency Future	14.50	Put		7,009.00000	6,947	38.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		9,009.00000	8,947	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		0.00000	0	37.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,809.00000	6,747	37.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,809.00000	8,747	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		3,491.00000	3,553	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	0	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		8,509.00000	8,447	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		3,641.00000	3,703	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		0.00000	0	36.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		6,359.00000	6,297	36.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		0.00000	0	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		8,359.00000	8,297	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,391.00000	3,453	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,391.00000	2,454	27.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		0.00000	0	27.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		1,397.00000	1,458	21.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		6.00000	4	21.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		502.00000	543	18.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		111.00000	90	18.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		0.00000	0	36.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,609.00000	6,547	36.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,609.00000	8,547	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		3,591.00000	3,653	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		8,409.00000	8,347	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		0.00000	0	37.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,859.00000	6,797	37.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,859.00000	8,797	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call		3,691.00000	3,753	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put		0.00000	0	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,691.00000	2,753	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,694.00000	1,755	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		3.00000	2	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		737.00000	789	18.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		46.00000	35	18.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	0	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,309.00000	8,247	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,741.00000	3,803	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,259.00000	8,197	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			3,841.00000	3,903	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			16.00000	17	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			2,175.00000	2,113	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			8,159.00000	8,097	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			3,891.00000	3,953	35.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	35.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			17.00000	18	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,126.00000	2,065	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			8,109.00000	8,047	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,791.00000	3,853	35.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	35.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,791.00000	2,853	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,793.00000	1,855	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			2.00000	2	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			824.00000	878	18.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			33.00000	25	18.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			15.00000	15	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,224.00000	2,162	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,209.00000	8,147	41.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,941.00000	4,003	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			2,941.00000	3,003	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			1,942.00000	2,004	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			1.00000	1	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			960.00000	1,017	18.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			19.00000	14	18.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			3,991.00000	4,053	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	41.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			8,009.00000	7,947	41.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			4,041.00000	4,103	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,041.00000	3,103	32.02	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	4.45	Put		0.00000	0	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,042.00000	2,104	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		1.00000	1	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,055.00000	1,114	19.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		14.00000	11	19.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	41.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		7,959.00000	7,897	41.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.68110	7.61700		18.98	25,347,630.00	3,300	11,862.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		628.00000	666	18.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		211.00000	185	18.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		411.00000	438	18.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		394.00000	357	18.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		355.00000	373	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		488.00000	441	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		152.00000	158	22.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		1,235.00000	1,177	22.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		373.00000	391	18.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		456.00000	410	18.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		391.00000	414	18.93	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		424.00000	383	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		244.00000	255	20.76	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		777.00000	723	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		323.00000	338	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		556.00000	507	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		373.00000	391	18.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		456.00000	410	18.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		33.00000	34	30.72	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,466.00000	3,403	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		16.00000	17	33.49	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,699.00000	4,636	33.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		434.00000	463	18.83	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		367.00000	332	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call		338.00000	355	19.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put		521.00000	474	19.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		180.00000	186	22.13	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		1,063.00000	1,005	22.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		109.00000	112	24.70	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,642.00000	1,581	24.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		68.00000	71	27.29	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,301.00000	2,239	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		204.00000	212	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		937.00000	881	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		78.00000	81	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		2,111.00000	2,050	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		308.00000	322	19.77	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.90	Put		591.00000	541	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		267.00000	279	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		700.00000	648	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		255.00000	267	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		738.00000	686	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		280.00000	293	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		663.00000	612	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		233.00000	243	20.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		816.00000	762	20.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		187.00000	195	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		1,020.00000	963	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		195.00000	203	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		978.00000	922	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		213.00000	222	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		896.00000	841	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call		223.00000	232	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put		856.00000	801	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		172.00000	179	22.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		1,105.00000	1,047	22.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call		159.00000	164	22.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put		1,192.00000	1,133	22.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		165.00000	171	22.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		1,148.00000	1,090	22.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		146.00000	152	23.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		1,279.00000	1,220	23.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		130.00000	135	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		1,413.00000	1,354	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		117.00000	120	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		1,550.00000	1,489	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		126.00000	130	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,459.00000	1,399	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		135.00000	140	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		1,368.00000	1,309	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		98.00000	101	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,781.00000	1,720	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		92.00000	95	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,875.00000	1,813	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		84.00000	86	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		2,017.00000	1,955	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		89.00000	92	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,922.00000	1,860	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		78.00000	81	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		2,111.00000	2,050	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		26.00000	27	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,909.00000	3,846	32.00	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	9.60	Call			81.00000	83	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			2,064.00000	2,002	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			65.00000	68	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,348.00000	2,287	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			59.00000	61	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,492.00000	2,430	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			50.00000	52	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,733.00000	2,671	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			57.00000	59	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,540.00000	2,478	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			63.00000	66	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,396.00000	2,335	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			63.00000	66	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,396.00000	2,335	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			55.00000	57	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,588.00000	2,526	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			55.00000	57	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,588.00000	2,526	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			44.00000	46	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,927.00000	2,865	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			43.00000	45	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,976.00000	2,914	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			46.00000	47	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,879.00000	2,816	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			42.00000	43	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			3,025.00000	2,962	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			38.00000	40	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			3,171.00000	3,109	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			34.00000	35	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			3,417.00000	3,354	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			30.00000	31	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,663.00000	3,599	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			30.00000	31	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,613.00000	3,550	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			32.00000	33	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,515.00000	3,452	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			31.00000	32	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,564.00000	3,501	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			36.00000	38	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,269.00000	3,207	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			37.00000	39	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			3,220.00000	3,158	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			34.00000	36	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			3,367.00000	3,305	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			33.00000	34	30.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,466.00000	3,403	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		35.00000	37	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,318.00000	3,256	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		40.00000	41	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		3,123.00000	3,060	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		42.00000	43	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		3,025.00000	2,962	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		37.00000	39	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,220.00000	3,158	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		29.00000	30	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,712.00000	3,649	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		27.00000	28	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,850.00000	3,787	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		28.00000	29	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,761.00000	3,698	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		28.00000	29	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,761.00000	3,698	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		28.00000	28	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,811.00000	3,747	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		24.00000	25	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		4,057.00000	3,994	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		27.00000	28	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,860.00000	3,797	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		23.00000	24	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		4,156.00000	4,093	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		26.00000	27	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,959.00000	3,895	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		25.00000	26	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		4,008.00000	3,945	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		73.00000	76	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		2,206.00000	2,145	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		59.00000	61	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,492.00000	2,430	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		52.00000	54	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,685.00000	2,623	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		49.00000	51	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,782.00000	2,719	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		14.00000	15	33.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,947.00000	4,883	33.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		86.00000	89	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,969.00000	1,908	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		25.00000	26	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		4,008.00000	3,945	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		7.00000	8	35.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		6,090.00000	6,027	35.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.35	Call			95.00000	98	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,828.00000	1,767	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			36.00000	38	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,269.00000	3,207	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			8.00000	8	35.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,941.00000	5,877	35.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			101.00000	104	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,734.00000	1,673	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			8.00000	9	35.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,841.00000	5,778	35.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			105.00000	108	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,688.00000	1,627	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			32.00000	33	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,515.00000	3,452	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			8.00000	9	35.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,791.00000	5,728	35.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			113.00000	116	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,596.00000	1,535	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			9.00000	9	35.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,692.00000	5,628	35.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			21.00000	22	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,254.00000	4,191	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			5.00000	6	35.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			6,338.00000	6,275	35.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			75.00000	79	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,158.00000	2,097	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			24.00000	25	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			4,107.00000	4,044	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			22.00000	23	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,205.00000	4,142	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			5.00000	6	35.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			6,288.00000	6,225	35.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			21.00000	22	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,254.00000	4,191	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			20.00000	21	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			4,353.00000	4,290	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			19.00000	20	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,452.00000	4,389	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			4.00000	4	35.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,537.00000	6,473	35.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			70.00000	73	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,253.00000	2,192	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			29.00000	30	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,712.00000	3,649	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			22.00000	23	32.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,205.00000	4,142	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		21.00000	22	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		4,304.00000	4,241	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		5.00000	5	35.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,388.00000	6,324	35.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		6.00000	7	35.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		6,189.00000	6,126	35.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		98.00000	101	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,781.00000	1,720	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		8.00000	9	35.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,891.00000	5,827	35.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		141.00000	146	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,324.00000	1,265	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		9.00000	10	34.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,592.00000	5,529	34.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		126.00000	130	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,459.00000	1,399	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		41.00000	42	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,074.00000	3,011	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		31.00000	32	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,564.00000	3,501	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		9.00000	9	35.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,742.00000	5,678	35.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		35.00000	37	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,318.00000	3,256	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		28.00000	28	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,811.00000	3,747	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		8.00000	8	35.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,991.00000	5,927	35.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		43.00000	45	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,976.00000	2,914	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		41.00000	42	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,074.00000	3,011	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		9.00000	10	34.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,642.00000	5,579	34.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		121.00000	125	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,504.00000	1,444	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		7.00000	8	35.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		6,040.00000	5,977	35.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		10.00000	10	34.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,543.00000	5,479	34.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		47.00000	49	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,830.00000	2,768	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		11.00000	11	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		5,394.00000	5,330	34.56	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	10.35	Call			49.00000	51	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,782.00000	2,719	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			11.00000	12	34.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,344.00000	5,280	34.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			11.00000	12	34.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			5,244.00000	5,181	34.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			54.00000	56	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,637.00000	2,574	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			50.00000	52	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,733.00000	2,671	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			11.00000	12	34.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,294.00000	5,231	34.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			61.00000	64	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,444.00000	2,382	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			14.00000	15	33.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,897.00000	4,834	33.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			70.00000	73	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,253.00000	2,192	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			15.00000	16	33.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,798.00000	4,735	33.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			294.00000	307	19.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			627.00000	576	19.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			15.00000	16	33.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,748.00000	4,685	33.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			57.00000	59	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,540.00000	2,478	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			54.00000	56	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,637.00000	2,574	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			13.00000	13	34.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			5,096.00000	5,032	34.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			68.00000	71	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,301.00000	2,239	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			15.00000	15	33.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,848.00000	4,784	33.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			75.00000	79	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,158.00000	2,097	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			89.00000	92	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,922.00000	1,860	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			15.00000	16	33.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,748.00000	4,685	33.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			95.00000	98	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,828.00000	1,767	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			16.00000	17	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,649.00000	4,586	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			459.00000	488	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 15/03/2010 Currency Future	7.50	Put		342.00000	307	18.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		3,967.00000	4,031	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,470.00000	2,534	24.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		3.00000	3	24.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,032.00000	1,086	18.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		65.00000	55	18.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		13.00000	14	34.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		5,046.00000	4,983	34.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		1.00000	1	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		8,034.00000	7,969	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,217.00000	4,281	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		2,719.00000	2,783	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		2.00000	2	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,255.00000	1,314	18.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		38.00000	33	18.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		1.00000	1	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,784.00000	7,720	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		567.00000	602	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		250.00000	221	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		113.00000	116	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,596.00000	1,535	24.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		105.00000	108	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,688.00000	1,627	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		81.00000	83	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		2,064.00000	2,002	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		19.00000	20	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		4,402.00000	4,339	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,520.00000	2,584	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		3.00000	3	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		1,538.00000	1,599	19.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		21.00000	18	19.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		692.00000	733	18.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		175.00000	152	18.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		18.00000	19	33.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,501.00000	4,438	33.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		10.00000	11	34.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		5,493.00000	5,429	34.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		2,669.00000	2,733	25.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		2.00000	2	25.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		1,682.00000	1,744	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		15.00000	13	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		797.00000	842	18.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		130.00000	111	18.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.90	Call			1,730.00000	1,792	20.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			13.00000	11	20.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			834.00000	880	18.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			117.00000	99	18.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			2,769.00000	2,833	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			2.00000	2	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			1,779.00000	1,841	20.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			12.00000	10	20.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			872.00000	919	18.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			105.00000	88	18.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,570.00000	2,633	24.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			3.00000	2	24.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,586.00000	1,647	19.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			19.00000	16	19.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			726.00000	768	18.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			159.00000	137	18.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			2,869.00000	2,932	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			2.00000	1	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			1,877.00000	1,939	20.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			10.00000	8	20.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			950.00000	1,000	18.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			83.00000	69	18.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,918.00000	2,982	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,925.00000	1,988	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			8.00000	7	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			990.00000	1,041	17.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			73.00000	60	17.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			17.00000	18	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,600.00000	4,537	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,068.00000	3,132	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,073.00000	2,137	21.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			6.00000	5	21.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,119.00000	1,176	18.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			52.00000	45	18.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			10.00000	11	34.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,443.00000	5,380	34.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,118.00000	3,182	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,123.00000	2,186	22.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			6.00000	5	22.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,164.00000	1,222	18.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			47.00000	41	18.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,218.00000	3,282	28.62	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.40	Put			1.00000	1	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,222.00000	2,285	22.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			5.00000	4	22.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			511.00000	543	18.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			294.00000	262	18.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,168.00000	3,232	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			1.00000	1	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,172.00000	2,236	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			5.00000	5	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,209.00000	1,268	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			42.00000	37	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			484.00000	515	18.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			317.00000	284	18.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,018.00000	3,082	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			1.00000	1	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,024.00000	2,087	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			7.00000	6	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,074.00000	1,131	18.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			57.00000	50	18.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,268.00000	3,332	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,271.00000	2,335	23.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			4.00000	4	23.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,302.00000	1,361	19.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			35.00000	30	19.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			538.00000	572	18.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			271.00000	241	18.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			3,418.00000	3,482	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			1.00000	1	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			2,420.00000	2,484	23.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			3.00000	3	23.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,443.00000	1,503	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			26.00000	22	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,518.00000	3,582	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			1.00000	0	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			13.00000	14	33.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,996.00000	4,933	33.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			4.00000	5	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,487.00000	6,424	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,483.00000	8,419	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			4.00000	4	34.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,587.00000	6,523	34.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,583.00000	8,519	32.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,318.00000	3,382	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			1.00000	1	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,321.00000	2,385	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			4.00000	4	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,348.00000	1,408	19.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			31.00000	27	19.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			3.00000	4	34.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,686.00000	6,623	34.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,683.00000	8,619	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			3.00000	3	34.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,786.00000	6,722	34.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,783.00000	8,719	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			3.00000	3	34.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,736.00000	6,672	34.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,733.00000	8,669	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			2.00000	3	34.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,935.00000	6,872	34.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,933.00000	8,869	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			2.00000	3	34.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,985.00000	6,921	34.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,983.00000	8,919	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			2,968.00000	3,032	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			1,975.00000	2,038	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			8.00000	6	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			2.00000	2	34.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			7,035.00000	6,971	34.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			9,033.00000	8,969	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			3.00000	3	34.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,836.00000	6,772	34.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,833.00000	8,769	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,468.00000	3,532	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			1.00000	1	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,490.00000	1,551	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			23.00000	20	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			659.00000	699	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			192.00000	168	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			18.00000	19	33.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,551.00000	4,487	33.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		8,533.00000	8,469	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		3,568.00000	3,632	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		1.00000	0	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		4.00000	5	35.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		6,437.00000	6,374	35.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		8,433.00000	8,369	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		3,617.00000	3,682	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		0.00000	0	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		2,619.00000	2,683	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		2.00000	2	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		1,634.00000	1,695	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		17.00000	14	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		761.00000	805	18.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		144.00000	123	18.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call		0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		8,383.00000	8,319	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call		3,368.00000	3,432	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put		1.00000	1	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,371.00000	2,434	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		4.00000	3	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,395.00000	1,455	19.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		28.00000	24	19.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		597.00000	633	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		230.00000	202	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		4.00000	4	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,637.00000	6,573	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,633.00000	8,569	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		3.00000	3	34.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,886.00000	6,822	34.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,883.00000	8,819	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call		3,717.00000	3,781	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put		0.00000	0	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call		0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put		8,283.00000	8,219	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call		3,767.00000	3,831	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put		0.00000	0	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call		6.00000	6	35.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put		6,239.00000	6,175	35.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call		0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put		8,233.00000	8,169	32.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.80	Call		3,817.00000	3,881	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put		0.00000	0	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call		2,819.00000	2,883	26.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put		2.00000	2	26.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call		1,828.00000	1,890	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put		11.00000	9	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call		910.00000	959	18.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put		93.00000	78	18.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call		0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put		8,183.00000	8,119	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call		3,917.00000	3,981	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put		0.00000	0	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		2,918.00000	2,982	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		1.00000	1	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		1,925.00000	1,988	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		8.00000	7	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		990.00000	1,041	17.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		73.00000	60	17.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call		1.00000	1	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put		8,084.00000	8,019	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call		4,067.00000	4,131	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put		0.00000	0	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,068.00000	3,132	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		1.00000	1	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,073.00000	2,137	21.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		6.00000	5	21.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,119.00000	1,176	18.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		52.00000	45	18.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		434.00000	463	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		367.00000	332	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call		1.00000	1	33.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put		7,934.00000	7,870	33.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call		4,017.00000	4,081	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put		0.00000	0	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call		1.00000	1	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put		7,984.00000	7,920	33.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.80740	7.74220		19.22	2,381,257.00	305	1,447.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		825.00000	863	18.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		232.00000	205	18.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		511.00000	534	19.14	0.00	0	433.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		519.00000	477	19.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		492.00000	512	19.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		550.00000	505	19.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		206.00000	211	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,564.00000	1,504	23.37	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 14/06/2010 Currency Future	7.85	Call			475.00000	493	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			582.00000	536	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			492.00000	512	19.22	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			550.00000	505	19.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			533.00000	557	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			490.00000	449	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			356.00000	368	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			864.00000	811	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			344.00000	355	20.82	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			901.00000	848	20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			441.00000	458	19.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			649.00000	600	19.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			50.00000	51	31.19	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,458.00000	4,393	31.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			31.00000	32	33.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,689.00000	5,624	33.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			5.00000	5	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,763.00000	9,698	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			457.00000	475	19.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			615.00000	568	19.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			174.00000	178	24.33	0.00	0	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,832.00000	1,771	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			127.00000	130	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,385.00000	2,323	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			578.00000	604	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			436.00000	397	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			425.00000	441	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			683.00000	634	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			321.00000	331	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			979.00000	924	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			410.00000	425	20.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			718.00000	668	20.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			382.00000	395	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			790.00000	738	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			368.00000	381	20.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			826.00000	774	20.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			332.00000	343	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			940.00000	886	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			300.00000	309	21.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			1,058.00000	1,002	21.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			281.00000	289	21.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			1,139.00000	1,082	21.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			310.00000	320	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			1,018.00000	963	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			290.00000	299	21.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.55	Put			1,098.00000	1,042	21.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			272.00000	280	21.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			1,180.00000	1,122	21.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			195.00000	199	23.69	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,653.00000	1,592	23.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			263.00000	271	22.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			1,221.00000	1,163	22.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			247.00000	254	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,305.00000	1,247	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			255.00000	262	22.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,263.00000	1,205	22.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			239.00000	246	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,347.00000	1,289	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			219.00000	224	23.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,476.00000	1,417	23.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			232.00000	239	22.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,390.00000	1,331	22.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			212.00000	218	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,520.00000	1,460	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			200.00000	205	23.53	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,608.00000	1,548	23.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			225.00000	231	22.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,433.00000	1,374	22.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			166.00000	169	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,923.00000	1,862	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			153.00000	156	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			2,061.00000	1,999	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			161.00000	165	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,969.00000	1,907	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			146.00000	149	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			2,154.00000	2,091	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			157.00000	160	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			2,015.00000	1,953	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			56.00000	57	30.76	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			4,214.00000	4,149	30.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			150.00000	153	25.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			2,107.00000	2,045	25.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			118.00000	120	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,526.00000	2,463	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			104.00000	106	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,762.00000	2,698	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			115.00000	117	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,573.00000	2,510	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			124.00000	127	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,432.00000	2,369	26.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.40	Call			174.00000	178	24.33	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,832.00000	1,771	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			142.00000	145	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,200.00000	2,138	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			134.00000	137	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,292.00000	2,230	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			121.00000	123	26.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,479.00000	2,416	26.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			109.00000	111	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,667.00000	2,604	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			45.00000	46	31.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,703.00000	4,638	31.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			138.00000	141	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,246.00000	2,184	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			131.00000	134	25.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,339.00000	2,276	25.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			112.00000	114	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,620.00000	2,557	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			107.00000	109	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,714.00000	2,651	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			44.00000	45	31.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,752.00000	4,688	31.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			134.00000	137	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,292.00000	2,230	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			109.00000	111	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,667.00000	2,604	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			99.00000	101	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,857.00000	2,793	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			42.00000	42	31.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,900.00000	4,835	31.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			124.00000	127	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,432.00000	2,369	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			107.00000	109	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,714.00000	2,651	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			102.00000	103	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,809.00000	2,746	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			97.00000	98	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,905.00000	2,841	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			92.00000	94	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			3,000.00000	2,937	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			40.00000	40	32.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			5,047.00000	4,983	32.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			138.00000	141	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,246.00000	2,184	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			43.00000	43	31.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,850.00000	4,786	31.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		170.00000	174	24.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,878.00000	1,816	24.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		131.00000	134	25.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,339.00000	2,276	25.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		533.00000	557	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		490.00000	449	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		142.00000	145	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,200.00000	2,138	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		49.00000	50	31.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,507.00000	4,442	31.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		555.00000	580	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		463.00000	423	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		179.00000	183	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,787.00000	1,726	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		170.00000	174	24.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,878.00000	1,816	24.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		48.00000	49	31.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,556.00000	4,491	31.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		184.00000	188	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,742.00000	1,681	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		3,993.00000	4,058	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		2,500.00000	2,565	22.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		8.00000	7	22.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,104.00000	1,155	17.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		112.00000	97	17.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		72.00000	73	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,579.00000	3,515	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		23.00000	23	34.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,531.00000	6,466	34.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		13.00000	13	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		8,021.00000	7,956	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,243.00000	4,308	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		2,748.00000	2,813	23.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		6.00000	6	23.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,314.00000	1,369	18.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		72.00000	62	18.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		79.00000	80	28.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		3,337.00000	3,273	28.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		44.00000	44	31.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,801.00000	4,737	31.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		25.00000	26	34.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		6,283.00000	6,218	34.31	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 14/06/2010 Currency Future	15.50	Call		15.00000	15	35.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,772.00000	7,707	35.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		706.00000	739	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		314.00000	282	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		189.00000	194	23.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,697.00000	1,636	23.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		161.00000	165	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,969.00000	1,907	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		57.00000	58	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		4,165.00000	4,101	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		2,550.00000	2,614	22.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		8.00000	7	22.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		1,582.00000	1,641	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		40.00000	34	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		794.00000	831	18.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		251.00000	223	18.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		73.00000	74	29.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,531.00000	3,467	29.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		34.00000	34	33.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,491.00000	5,426	33.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		1,768.00000	1,829	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		26.00000	22	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		923.00000	965	17.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		180.00000	158	17.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		54.00000	54	30.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		4,311.00000	4,247	30.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		36.00000	36	32.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		5,294.00000	5,229	32.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		69.00000	70	29.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,677.00000	3,612	29.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		46.00000	47	31.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,654.00000	4,589	31.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		32.00000	32	33.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,640.00000	5,575	33.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		2,798.00000	2,863	23.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		6.00000	5	23.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		1,815.00000	1,877	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		23.00000	20	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		957.00000	1,001	17.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		165.00000	144	17.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		441.00000	458	19.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		649.00000	600	19.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		66.00000	67	29.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,774.00000	3,710	29.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		31.00000	31	33.47	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 14/06/2010 Currency Future	13.45	Put		5,739.00000	5,674	33.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		2,649.00000	2,714	22.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		7.00000	6	22.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		1,675.00000	1,735	18.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		32.00000	27	18.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		856.00000	896	18.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		214.00000	189	18.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		396.00000	410	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		753.00000	703	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		95.00000	96	27.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,952.00000	2,889	27.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		63.00000	64	30.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,921.00000	3,856	30.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		29.00000	30	33.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,887.00000	5,822	33.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		2,600.00000	2,664	22.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		7.00000	7	22.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		1,628.00000	1,688	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		36.00000	31	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		62.00000	62	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,970.00000	3,905	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		41.00000	41	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,949.00000	4,884	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		29.00000	29	33.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,937.00000	5,872	33.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		90.00000	92	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		3,048.00000	2,984	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		61.00000	61	30.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		4,019.00000	3,954	30.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		40.00000	41	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,998.00000	4,933	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		29.00000	29	33.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,986.00000	5,921	33.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		65.00000	66	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,823.00000	3,759	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		30.00000	31	33.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,788.00000	5,723	33.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		2,848.00000	2,912	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		5.00000	5	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		1,863.00000	1,925	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		21.00000	17	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		993.00000	1,038	17.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		150.00000	130	17.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		104.00000	106	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,762.00000	2,698	27.10	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	11.40	Call			68.00000	68	29.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,725.00000	3,661	29.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			2,897.00000	2,962	24.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			5.00000	5	24.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			1,911.00000	1,973	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			18.00000	15	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,029.00000	1,075	17.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			137.00000	118	17.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			2,947.00000	3,012	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			5.00000	4	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			1,958.00000	2,021	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			16.00000	14	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,066.00000	1,114	17.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			124.00000	106	17.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			70.00000	71	29.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,628.00000	3,564	29.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			47.00000	48	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,605.00000	4,540	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			33.00000	33	33.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,590.00000	5,525	33.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,096.00000	3,161	25.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			4.00000	3	25.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,105.00000	2,169	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			13.00000	12	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,186.00000	1,239	17.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			94.00000	82	17.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			75.00000	76	28.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,482.00000	3,418	28.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			34.00000	34	32.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			5,442.00000	5,377	32.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,146.00000	3,211	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			4.00000	3	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,154.00000	2,218	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			12.00000	11	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,228.00000	1,282	17.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			86.00000	75	17.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			76.00000	77	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			3,434.00000	3,370	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			51.00000	52	31.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			4,409.00000	4,345	31.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			35.00000	35	32.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			5,393.00000	5,328	32.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,196.00000	3,260	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			3.00000	3	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,204.00000	2,268	20.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.55	Put			12.00000	10	20.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,271.00000	1,326	17.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			79.00000	68	17.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			602.00000	630	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			410.00000	372	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			78.00000	79	28.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			3,385.00000	3,321	28.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			52.00000	53	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			4,360.00000	4,296	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			35.00000	36	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			5,343.00000	5,278	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,245.00000	3,310	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			3.00000	3	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,253.00000	2,317	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			11.00000	10	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			627.00000	656	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			384.00000	348	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,046.00000	3,111	25.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			4.00000	4	25.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,056.00000	2,120	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			14.00000	12	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,145.00000	1,197	17.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			103.00000	89	17.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			21.00000	21	34.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,779.00000	6,714	34.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			64.00000	65	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,872.00000	3,807	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			20.00000	21	34.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,828.00000	6,763	34.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			20.00000	20	34.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,878.00000	6,813	34.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,444.00000	3,509	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	2	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,451.00000	2,515	21.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			9.00000	8	21.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,491.00000	1,549	18.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			49.00000	42	18.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			734.00000	769	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			292.00000	261	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			39.00000	39	32.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			5,097.00000	5,032	32.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			22.00000	23	34.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,580.00000	6,515	34.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,494.00000	3,559	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			1,536.00000	1,595	18.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			44.00000	38	18.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			764.00000	799	18.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			271.00000	242	18.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			10.00000	10	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,518.00000	8,453	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,395.00000	3,460	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			2,401.00000	2,466	21.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			9.00000	8	21.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,446.00000	1,504	18.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			54.00000	46	18.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			22.00000	22	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,630.00000	6,565	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			10.00000	10	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,617.00000	8,552	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,295.00000	3,360	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			3.00000	3	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,303.00000	2,367	20.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			10.00000	9	20.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,358.00000	1,414	18.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			65.00000	56	18.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			652.00000	683	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			360.00000	325	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			21.00000	21	34.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,729.00000	6,664	34.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			9.00000	9	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,717.00000	8,652	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			9.00000	9	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,816.00000	8,751	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			9.00000	9	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,767.00000	8,701	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			90.00000	92	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			3,048.00000	2,984	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			40.00000	41	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,998.00000	4,933	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			19.00000	19	35.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,977.00000	6,912	35.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			8.00000	8	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,966.00000	8,900	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			19.00000	19	35.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,977.00000	6,912	35.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			2,997.00000	3,061	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			5.00000	4	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,007.00000	2,070	19.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.75	Put			14.00000	13	19.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call			88.00000	90	27.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put			3,096.00000	3,032	27.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call			19.00000	19	35.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put			7,027.00000	6,962	35.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call			8.00000	8	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put			9,015.00000	8,950	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call			86.00000	88	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			3,144.00000	3,080	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			19.00000	19	35.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			7,076.00000	7,011	35.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			7.00000	7	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			9,065.00000	9,000	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			8.00000	8	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,866.00000	8,801	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			10.00000	10	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,568.00000	8,502	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			3,544.00000	3,609	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			23.00000	24	34.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			6,481.00000	6,416	34.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			10.00000	10	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			8,468.00000	8,403	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			3,594.00000	3,659	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			24.00000	24	34.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,432.00000	6,367	34.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			11.00000	11	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			8,418.00000	8,353	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call			3,694.00000	3,759	28.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put			1.00000	1	28.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call			2,699.00000	2,763	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put			7.00000	6	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call			1,721.00000	1,782	18.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put			29.00000	25	18.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call			889.00000	930	18.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put			197.00000	173	18.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call			25.00000	25	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put			6,333.00000	6,268	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call			11.00000	11	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			8,319.00000	8,254	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			3,744.00000	3,809	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			12.00000	12	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put			8,269.00000	8,204	36.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.90	Call			3,843.00000	3,908	28.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	28.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			26.00000	27	34.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			6,184.00000	6,119	34.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			12.00000	12	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			8,170.00000	8,105	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			3,893.00000	3,958	29.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Put			1.00000	1	29.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			27.00000	27	34.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			6,135.00000	6,070	34.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			13.00000	13	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			8,120.00000	8,055	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			3,793.00000	3,858	28.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			1.00000	1	28.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,798.00000	2,863	23.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			6.00000	5	23.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,815.00000	1,877	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			23.00000	20	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			957.00000	1,001	17.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			165.00000	144	17.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			55.00000	55	30.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			4,262.00000	4,198	30.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			26.00000	26	34.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			6,234.00000	6,169	34.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			12.00000	12	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put			8,220.00000	8,155	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call			3,943.00000	4,008	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put			1.00000	1	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			2,947.00000	3,012	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			5.00000	4	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			1,958.00000	2,021	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			16.00000	14	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,066.00000	1,114	17.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			124.00000	106	17.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call			58.00000	59	30.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put			4,116.00000	4,052	30.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call			28.00000	28	34.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put			6,085.00000	6,020	34.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call			13.00000	13	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put			8,071.00000	8,006	36.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call			60.00000	60	30.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put			4,068.00000	4,003	30.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call			28.00000	28	34.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put			6,036.00000	5,971	34.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call			4,043.00000	4,108	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 14/06/2010 Currency Future	3.70	Put		1.00000	1	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,046.00000	3,111	25.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		4.00000	4	25.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,056.00000	2,120	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		14.00000	12	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,145.00000	1,197	17.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		103.00000	89	17.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Call		14.00000	14	36.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		7,971.00000	7,906	36.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			7.93400	7.86750		19.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		618.00000	644	19.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		601.00000	560	19.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		581.00000	603	19.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		664.00000	619	19.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		639.00000	665	19.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		571.00000	531	19.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		618.00000	644	19.38	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		601.00000	560	19.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		599.00000	623	19.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		632.00000	589	19.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		446.00000	461	20.84	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		979.00000	927	20.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		531.00000	550	19.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		764.00000	716	19.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		547.00000	567	19.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		730.00000	683	19.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		516.00000	534	20.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		798.00000	750	20.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		473.00000	489	20.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		905.00000	855	20.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		486.00000	503	20.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		869.00000	819	20.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,472.00000	3,538	25.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		5.00000	4	25.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,485.00000	2,550	20.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		18.00000	16	20.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,549.00000	1,607	18.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		82.00000	73	18.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		831.00000	865	18.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		363.00000	331	18.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		174.00000	178	26.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,707.00000	2,644	26.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		88.00000	90	30.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,621.00000	4,556	30.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		50.00000	52	33.77	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 13/09/2010 Currency Future	14.40	Put		6,583.00000	6,518	33.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		28.00000	29	35.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put		8,560.00000	8,495	35.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call		3,621.00000	3,688	25.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put		4.00000	4	25.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call		2,632.00000	2,697	21.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put		15.00000	13	21.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call		1,681.00000	1,741	18.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put		64.00000	57	18.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call		915.00000	953	18.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put		298.00000	269	18.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call		185.00000	190	25.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put		2,568.00000	2,506	25.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call		93.00000	95	30.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put		4,475.00000	4,411	30.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call		53.00000	54	33.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put		6,435.00000	6,370	33.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call		30.00000	31	35.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put		8,412.00000	8,347	35.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call		3,572.00000	3,638	25.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put		4.00000	4	25.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call		2,583.00000	2,648	21.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put		16.00000	14	21.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call		1,637.00000	1,696	18.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put		69.00000	62	18.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call		886.00000	923	18.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put		319.00000	289	18.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call		181.00000	186	26.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put		2,614.00000	2,552	26.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		91.00000	93	30.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,524.00000	4,459	30.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		52.00000	53	33.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,484.00000	6,419	33.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		29.00000	30	35.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,461.00000	8,396	35.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call		3,721.00000	3,787	26.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put		3.00000	3	26.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call		2,730.00000	2,796	21.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put		13.00000	12	21.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		1,771.00000	1,832	18.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		54.00000	48	18.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		976.00000	1,015	18.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		258.00000	231	18.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		193.00000	198	25.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		2,476.00000	2,414	25.67	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 13/09/2010 Currency Future	12.15	Call			96.00000	98	30.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put			4,378.00000	4,314	30.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call			54.00000	55	33.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put			6,337.00000	6,271	33.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call			31.00000	32	35.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put			8,313.00000	8,248	35.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call			3,771.00000	3,837	26.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put			3.00000	3	26.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call			2,779.00000	2,845	22.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put			12.00000	11	22.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call			1,817.00000	1,878	18.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put			49.00000	44	18.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call			1,007.00000	1,048	17.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put			240.00000	214	17.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call			197.00000	203	25.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put			2,430.00000	2,369	25.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call			97.00000	100	30.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put			4,330.00000	4,266	30.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call			55.00000	56	33.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put			6,287.00000	6,222	33.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call			32.00000	33	35.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put			8,264.00000	8,199	35.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call			3,820.00000	3,887	26.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put			3.00000	3	26.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call			2,829.00000	2,894	22.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put			11.00000	10	22.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call			1,863.00000	1,924	18.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put			45.00000	40	18.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call			1,040.00000	1,081	17.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put			222.00000	197	17.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call			202.00000	207	25.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put			2,384.00000	2,323	25.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call			99.00000	101	29.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put			4,281.00000	4,217	29.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			56.00000	57	33.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			6,238.00000	6,173	33.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			32.00000	34	35.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			8,215.00000	8,150	35.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			3,920.00000	3,986	27.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			3.00000	2	27.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			2,927.00000	2,993	22.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			10.00000	9	22.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			1,955.00000	2,017	18.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			37.00000	33	18.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,107.00000	1,150	17.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	6.95	Put			189.00000	166	17.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			211.00000	217	25.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			2,293.00000	2,233	25.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			102.00000	105	29.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			4,185.00000	4,121	29.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			57.00000	59	33.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			6,140.00000	6,075	33.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			34.00000	35	35.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			8,116.00000	8,051	35.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			3,970.00000	4,036	27.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			2.00000	2	27.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			2,977.00000	3,042	22.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			9.00000	8	22.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call			2,002.00000	2,065	19.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			34.00000	31	19.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,141.00000	1,189	17.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			174.00000	155	17.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			216.00000	221	25.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			2,248.00000	2,187	25.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			104.00000	106	29.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			4,137.00000	4,072	29.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			58.00000	59	33.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			6,091.00000	6,025	33.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			34.00000	36	35.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			8,067.00000	8,002	35.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,069.00000	4,135	27.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			2.00000	1	27.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,075.00000	3,141	23.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put			8.00000	7	23.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call			2,097.00000	2,161	19.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put			29.00000	27	19.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call			1,216.00000	1,269	17.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put			149.00000	135	17.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call			225.00000	230	24.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put			2,158.00000	2,096	24.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call			108.00000	110	29.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put			4,040.00000	3,976	29.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call			60.00000	61	32.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put			5,992.00000	5,927	32.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call			36.00000	36	35.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put			7,968.00000	7,902	35.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call			4,020.00000	4,086	27.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put			2.00000	2	27.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call			3,026.00000	3,092	23.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put			8.00000	8	23.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	5.85	Call		2,048.00000	2,113	19.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put		31.00000	29	19.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call		1,177.00000	1,229	17.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put		159.00000	145	17.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call		221.00000	226	24.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put		2,203.00000	2,142	24.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call		106.00000	108	29.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put		4,089.00000	4,024	29.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call		59.00000	60	33.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put		6,042.00000	5,976	33.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call		35.00000	36	35.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put		8,018.00000	7,952	35.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.04850	7.98180		19.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		697.00000	718	19.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		715.00000	670	19.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		662.00000	681	19.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put		780.00000	732	19.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		679.00000	699	19.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		747.00000	700	19.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call		717.00000	739	19.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put		685.00000	640	19.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call		527.00000	541	20.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put		1,096.00000	1,042	20.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		515.00000	528	21.09	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		1,133.00000	1,079	21.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		628.00000	646	20.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		847.00000	797	20.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		645.00000	663	19.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		813.00000	764	19.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		597.00000	613	20.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		915.00000	865	20.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		568.00000	583	20.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		986.00000	934	20.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		540.00000	554	20.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		1,059.00000	1,006	20.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		554.00000	568	20.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		1,022.00000	970	20.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,490.00000	3,557	24.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		9.00000	8	24.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,510.00000	2,575	20.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		29.00000	26	20.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,602.00000	1,657	18.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		120.00000	108	18.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		919.00000	950	18.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		437.00000	402	18.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	10.50	Call			236.00000	240	25.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put			2,754.00000	2,691	25.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call			129.00000	130	29.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put			4,647.00000	4,582	29.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call			79.00000	80	32.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put			6,597.00000	6,532	32.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call			48.00000	49	34.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put			8,566.00000	8,500	34.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call			3,590.00000	3,656	24.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put			8.00000	7	24.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call			2,607.00000	2,671	20.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put			25.00000	23	20.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call			1,686.00000	1,742	18.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put			104.00000	93	18.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call			972.00000	1,005	18.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put			390.00000	357	18.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call			245.00000	249	25.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put			2,663.00000	2,601	25.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call			132.00000	134	29.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put			4,550.00000	4,486	29.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call			81.00000	82	32.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put			6,499.00000	6,434	32.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call			49.00000	50	34.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put			8,468.00000	8,402	34.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call			3,540.00000	3,606	24.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put			8.00000	8	24.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call			2,558.00000	2,623	20.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put			27.00000	24	20.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call			1,644.00000	1,699	18.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put			112.00000	101	18.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call			945.00000	977	18.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put			413.00000	379	18.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call			240.00000	244	25.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put			2,708.00000	2,646	25.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call			130.00000	132	29.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put			4,599.00000	4,534	29.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call			80.00000	81	32.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put			6,548.00000	6,483	32.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call			48.00000	49	34.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put			8,517.00000	8,451	34.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call			3,739.00000	3,805	25.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put			7.00000	6	25.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call			2,752.00000	2,817	20.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put			20.00000	18	20.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call			1,815.00000	1,873	18.44	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 13/12/2010 Currency Future	6.25	Put		83.00000	74	18.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call		1,056.00000	1,093	18.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put		324.00000	294	18.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		613.00000	629	20.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put		881.00000	831	20.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call		259.00000	264	25.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put		2,527.00000	2,465	25.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call		138.00000	140	28.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put		4,406.00000	4,342	28.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call		84.00000	85	32.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put		6,352.00000	6,287	32.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call		52.00000	53	34.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put		8,321.00000	8,255	34.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call		3,788.00000	3,854	25.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put		6.00000	6	25.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call		2,800.00000	2,865	20.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put		18.00000	17	20.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call		1,859.00000	1,917	18.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put		77.00000	69	18.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call		1,085.00000	1,123	18.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put		303.00000	275	18.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call		264.00000	269	24.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put		2,482.00000	2,420	24.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call		140.00000	142	28.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put		4,358.00000	4,294	28.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call		85.00000	86	32.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put		6,304.00000	6,238	32.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call		53.00000	54	34.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put		8,272.00000	8,206	34.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call		3,838.00000	3,904	25.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put		6.00000	6	25.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call		2,849.00000	2,914	21.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put		17.00000	16	21.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		1,903.00000	1,962	18.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		71.00000	63	18.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,115.00000	1,155	18.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		284.00000	256	18.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		269.00000	274	24.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,437.00000	2,376	24.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		142.00000	144	28.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,310.00000	4,246	28.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		86.00000	88	31.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		6,255.00000	6,189	31.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		54.00000	56	34.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		8,223.00000	8,157	34.31	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 13/12/2010 Currency Future	4.10	Call			3,888.00000	3,954	26.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put			6.00000	5	26.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call			2,898.00000	2,963	21.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put			16.00000	15	21.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call			1,947.00000	2,007	18.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put			65.00000	58	18.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call			1,146.00000	1,187	17.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put			265.00000	238	17.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call			274.00000	280	24.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put			2,393.00000	2,331	24.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call			144.00000	146	28.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put			4,263.00000	4,198	28.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call			88.00000	89	31.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put			6,206.00000	6,140	31.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call			55.00000	57	34.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put			8,174.00000	8,108	34.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call			3,937.00000	4,004	26.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put			5.00000	5	26.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call			2,947.00000	3,012	21.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put			15.00000	13	21.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call			1,992.00000	2,052	18.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put			60.00000	54	18.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call			1,178.00000	1,220	17.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put			246.00000	221	17.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call			280.00000	285	24.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put			2,348.00000	2,287	24.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call			147.00000	149	28.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put			4,215.00000	4,150	28.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call			89.00000	90	31.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put			6,157.00000	6,091	31.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call			57.00000	58	34.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put			8,125.00000	8,059	34.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Call			3,987.00000	4,053	26.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put			5.00000	4	26.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call			2,995.00000	3,061	21.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put			14.00000	13	21.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call			2,037.00000	2,099	18.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put			55.00000	50	18.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call			1,211.00000	1,257	17.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put			229.00000	209	17.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call			285.00000	290	24.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put			2,304.00000	2,242	24.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call			149.00000	151	28.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put			4,167.00000	4,102	28.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call			90.00000	91	31.79	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 13/12/2010 Currency Future	14.00	Put		6,108.00000	6,042	31.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call		58.00000	58	34.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put		8,076.00000	8,010	34.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call		4,036.00000	4,102	26.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put		4.00000	4	26.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call		3,045.00000	3,111	21.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put		13.00000	12	21.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call		2,084.00000	2,146	18.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put		52.00000	47	18.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call		1,248.00000	1,295	17.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put		216.00000	196	17.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call		291.00000	296	24.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put		2,259.00000	2,197	24.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call		151.00000	153	28.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put		4,119.00000	4,054	28.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call		91.00000	92	31.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put		6,059.00000	5,993	31.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call		58.00000	59	34.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put		8,026.00000	7,960	34.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.39730	12.26620		16.09	61,986.50	5	36,898.00
£ / R On 14/12/2009 Currency Future	12.25	Call		389.00000	453	16.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		373.00000	306	16.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		368.00000	426	16.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		402.00000	329	16.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		349.00000	400	16.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		433.00000	353	16.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		331.00000	376	16.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		464.00000	378	16.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		266.00000	301	16.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		600.00000	504	16.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		252.00000	285	16.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		636.00000	538	16.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		203.00000	228	17.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		787.00000	681	17.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		239.00000	269	16.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		672.00000	572	16.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		226.00000	255	17.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		710.00000	608	17.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		192.00000	216	17.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		826.00000	719	17.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		173.00000	193	17.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		907.00000	796	17.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		182.00000	204	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		866.00000	757	17.73	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.05	Call			164.00000	183	18.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			948.00000	836	18.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			148.00000	164	18.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			1,032.00000	917	18.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			127.00000	140	18.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			1,160.00000	1,042	18.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			99.00000	107	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,382.00000	1,260	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			94.00000	102	19.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,428.00000	1,305	19.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			89.00000	97	19.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,473.00000	1,350	19.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			94.00000	102	19.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,428.00000	1,305	19.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			85.00000	92	19.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,519.00000	1,395	19.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			81.00000	88	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,565.00000	1,440	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			71.00000	76	20.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,705.00000	1,578	20.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			74.00000	79	20.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,658.00000	1,532	20.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			114.00000	126	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,248.00000	1,128	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			140.00000	156	18.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,074.00000	958	18.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			109.00000	119	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,293.00000	1,172	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			89.00000	97	19.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,473.00000	1,350	19.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			78.00000	83	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,611.00000	1,486	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			74.00000	79	20.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,658.00000	1,532	20.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			81.00000	88	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,565.00000	1,440	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			104.00000	113	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,337.00000	1,216	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			114.00000	126	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,248.00000	1,128	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			120.00000	132	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,204.00000	1,085	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			140.00000	156	18.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,074.00000	958	18.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			148.00000	164	18.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.15	Put		1,032.00000	917	18.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		156.00000	173	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		990.00000	876	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		85.00000	92	19.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		1,519.00000	1,395	19.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		109.00000	119	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		1,293.00000	1,172	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		156.00000	173	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		990.00000	876	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		94.00000	102	19.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,428.00000	1,305	19.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		50.00000	52	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		2,084.00000	1,955	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		65.00000	69	20.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,798.00000	1,671	20.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		62.00000	65	21.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,846.00000	1,718	21.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		62.00000	65	21.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,846.00000	1,718	21.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		59.00000	62	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,893.00000	1,765	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		52.00000	54	21.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		2,036.00000	1,907	21.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		44.00000	46	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		2,228.00000	2,098	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		48.00000	50	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		2,132.00000	2,002	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		46.00000	48	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		2,180.00000	2,050	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		43.00000	44	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		2,276.00000	2,147	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		32.00000	33	23.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		2,666.00000	2,535	23.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		33.00000	34	23.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		2,617.00000	2,487	23.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		39.00000	41	22.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		2,373.00000	2,243	22.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		37.00000	38	23.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		2,470.00000	2,340	23.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		34.00000	35	23.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		2,568.00000	2,438	23.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		30.00000	31	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		2,764.00000	2,633	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		28.00000	29	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		2,862.00000	2,731	24.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.20	Call			26.00000	27	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,960.00000	2,830	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			21.00000	21	26.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			3,354.00000	3,224	26.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			59.00000	62	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,893.00000	1,765	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			54.00000	57	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,988.00000	1,860	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			71.00000	76	20.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,705.00000	1,578	20.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			39.00000	41	22.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,373.00000	2,243	22.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			57.00000	60	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,940.00000	1,812	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			41.00000	42	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,325.00000	2,195	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			38.00000	39	22.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,422.00000	2,292	22.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			35.00000	36	23.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,519.00000	2,389	23.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			27.00000	28	24.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,911.00000	2,780	24.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			74.00000	79	20.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,658.00000	1,532	20.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			68.00000	72	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,751.00000	1,625	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			57.00000	60	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,940.00000	1,812	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			41.00000	42	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,325.00000	2,195	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			31.00000	32	23.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,715.00000	2,584	23.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			38.00000	39	22.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,422.00000	2,292	22.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			29.00000	30	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,813.00000	2,682	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			46.00000	48	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,180.00000	2,050	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			32.00000	33	23.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,666.00000	2,535	23.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			48.00000	50	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,132.00000	2,002	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			3,969.00000	4,099	32.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			3.00000	2	32.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			2,480.00000	2,609	24.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.80	Put			14.00000	11	24.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,036.00000	1,152	16.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			69.00000	55	16.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			214.00000	241	17.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			748.00000	644	17.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			19.00000	19	26.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			3,552.00000	3,422	26.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			8.00000	8	30.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			5,042.00000	4,911	30.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			4.00000	4	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			6,537.00000	6,406	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			2.00000	2	36.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			8,036.00000	7,905	36.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			4,417.00000	4,548	32.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			1.00000	1	32.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			2,924.00000	3,054	26.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			8.00000	7	26.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			1,458.00000	1,583	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			42.00000	36	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			24.00000	24	25.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			3,108.00000	2,977	25.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			10.00000	11	29.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			4,594.00000	4,463	29.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			5.00000	5	33.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			6,088.00000	5,958	33.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			2.00000	2	35.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			7,586.00000	7,455	35.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			4,667.00000	4,798	32.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	32.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,172.00000	3,302	28.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			6.00000	5	28.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			1,699.00000	1,826	21.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			33.00000	29	21.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			467.00000	539	16.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			301.00000	242	16.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			12.00000	13	29.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			4,346.00000	4,215	29.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			5.00000	5	32.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			5,839.00000	5,708	32.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			2.00000	3	35.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			7,336.00000	7,205	35.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			192.00000	216	17.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			826.00000	719	17.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			133.00000	147	18.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			1,117.00000	1,000	18.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.00	Call			65.00000	69	20.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,798.00000	1,671	20.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			120.00000	132	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,204.00000	1,085	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			59.00000	62	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,893.00000	1,765	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			68.00000	72	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,751.00000	1,625	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			104.00000	113	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,337.00000	1,216	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			2,187.00000	2,314	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			20.00000	17	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			1,219.00000	1,342	17.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			53.00000	45	17.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			9.00000	9	30.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			4,843.00000	4,712	30.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			3.00000	3	34.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			6,837.00000	6,706	34.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			1.00000	1	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			8,835.00000	8,704	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			3,073.00000	3,203	27.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			7.00000	6	27.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			2,089.00000	2,216	23.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			23.00000	19	23.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			1,125.00000	1,247	17.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			59.00000	50	17.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			414.00000	481	16.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			348.00000	283	16.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			8.00000	9	30.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			4,942.00000	4,811	30.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			3.00000	3	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			6,937.00000	6,806	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			1.00000	1	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			8,935.00000	8,804	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			1,943.00000	2,070	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			27.00000	23	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			994.00000	1,105	16.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			77.00000	58	16.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			8.00000	8	30.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			5,092.00000	4,961	30.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			3.00000	3	35.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			7,087.00000	6,956	35.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			1.00000	1	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			9,084.00000	8,953	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			2,974.00000	3,104	27.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.30	Put		8.00000	6	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		1,992.00000	2,119	22.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		26.00000	21	22.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		25.00000	25	25.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		3,058.00000	2,928	25.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		3.00000	3	34.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		7,037.00000	6,906	34.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		1.00000	1	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		9,034.00000	8,903	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		2,776.00000	2,905	26.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		10.00000	8	26.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		1,797.00000	1,924	21.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		30.00000	26	21.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		872.00000	974	16.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		106.00000	77	16.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		297.00000	336	16.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		530.00000	439	16.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		22.00000	22	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		3,256.00000	3,125	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		7.00000	7	31.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		5,241.00000	5,110	31.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		3.00000	3	35.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		7,236.00000	7,105	35.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		1.00000	1	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		9,234.00000	9,103	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		2,628.00000	2,757	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		12.00000	9	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		1,651.00000	1,777	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		35.00000	30	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		758.00000	853	16.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		142.00000	106	16.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		20.00000	21	26.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		3,404.00000	3,273	26.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		7.00000	7	31.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		5,390.00000	5,260	31.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		2.00000	2	35.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		7,386.00000	7,255	35.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		0.00000	1	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		9,384.00000	9,253	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		2,579.00000	2,707	25.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		12.00000	10	25.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		1,602.00000	1,729	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		36.00000	31	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call		722.00000	815	16.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put		156.00000	118	16.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.70	Call			20.00000	20	26.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,453.00000	3,323	26.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			6.00000	7	31.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			5,440.00000	5,309	31.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			2.00000	2	35.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			7,436.00000	7,305	35.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			0.00000	1	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			9,434.00000	9,303	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			2,529.00000	2,658	25.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			13.00000	11	25.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			1,554.00000	1,680	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			38.00000	33	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			687.00000	777	16.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			171.00000	130	16.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			19.00000	20	26.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			3,503.00000	3,372	26.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			6.00000	6	31.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			5,490.00000	5,359	31.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			2.00000	2	35.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			7,486.00000	7,355	35.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			0.00000	1	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			9,484.00000	9,353	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			2,431.00000	2,559	24.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			15.00000	12	24.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			619.00000	704	16.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			203.00000	157	16.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			18.00000	19	26.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			3,602.00000	3,471	26.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			6.00000	6	32.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			5,590.00000	5,459	32.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			0.00000	0	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			9,584.00000	9,453	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			1,506.00000	1,631	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			40.00000	34	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			652.00000	740	16.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			186.00000	143	16.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			6.00000	6	31.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			5,540.00000	5,409	31.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			2.00000	2	35.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			7,536.00000	7,405	35.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			0.00000	0	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			9,534.00000	9,403	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			2,726.00000	2,856	26.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			10.00000	8	26.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			1,748.00000	1,875	21.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.55	Put		32.00000	27	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		833.00000	933	16.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		117.00000	86	16.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		281.00000	318	16.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		565.00000	471	16.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		21.00000	22	25.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put		3,305.00000	3,174	25.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		7.00000	7	31.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		5,291.00000	5,160	31.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call		3.00000	3	35.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put		7,286.00000	7,155	35.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call		1.00000	1	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put		9,284.00000	9,153	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call		2,825.00000	2,955	26.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put		9.00000	7	26.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call		1,845.00000	1,973	22.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put		29.00000	25	22.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		912.00000	1,016	16.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		96.00000	69	16.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		313.00000	356	16.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		497.00000	408	16.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call		22.00000	23	25.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		3,206.00000	3,076	25.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		7.00000	8	31.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		5,191.00000	5,060	31.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		3.00000	3	35.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		7,186.00000	7,055	35.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		1.00000	1	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		9,184.00000	9,053	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		3,222.00000	3,352	28.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		6.00000	5	28.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		2,235.00000	2,363	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		19.00000	16	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		1,267.00000	1,390	18.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		50.00000	43	18.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		496.00000	570	16.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		280.00000	223	16.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		29.00000	30	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,813.00000	2,682	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		9.00000	10	30.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		4,793.00000	4,662	30.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call		3.00000	3	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put		6,787.00000	6,656	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call		1.00000	1	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put		8,785.00000	8,654	36.91	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	9.00	Call			3,272.00000	3,402	28.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			6.00000	5	28.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,284.00000	2,412	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			18.00000	15	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,314.00000	1,438	18.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			48.00000	41	18.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call			525.00000	602	16.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put			259.00000	205	16.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			9.00000	10	30.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,743.00000	4,613	30.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			3.00000	3	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,737.00000	6,606	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			1.00000	1	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			8,735.00000	8,604	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			3,123.00000	3,253	28.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			6.00000	5	28.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			2,138.00000	2,265	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			22.00000	18	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			1,172.00000	1,295	17.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			56.00000	47	17.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			440.00000	509	16.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			324.00000	262	16.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			27.00000	28	24.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,911.00000	2,780	24.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			9.00000	9	30.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			4,892.00000	4,762	30.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			3.00000	3	34.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			6,887.00000	6,756	34.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			1.00000	1	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			8,885.00000	8,754	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			3,023.00000	3,153	27.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			7.00000	6	27.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			2,041.00000	2,167	22.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			25.00000	20	22.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			1,078.00000	1,200	16.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			62.00000	52	16.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			25.00000	26	24.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			3,009.00000	2,879	24.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			8.00000	8	30.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			4,992.00000	4,861	30.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			3.00000	3	34.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			6,987.00000	6,856	34.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			1.00000	1	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			8,985.00000	8,854	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			2,875.00000	3,004	26.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.40	Put		9.00000	7	26.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		1,894.00000	2,022	22.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		28.00000	24	22.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		952.00000	1,059	16.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		86.00000	61	16.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		23.00000	24	25.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		3,157.00000	3,026	25.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		7.00000	8	31.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		5,141.00000	5,011	31.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		3.00000	3	35.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		7,137.00000	7,006	35.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		1.00000	1	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		9,134.00000	9,003	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		2,677.00000	2,806	25.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		11.00000	9	25.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		795.00000	893	16.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		129.00000	96	16.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		7.00000	7	31.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		5,341.00000	5,210	31.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		1.00000	1	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		9,334.00000	9,203	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		2,382.00000	2,510	24.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		16.00000	13	24.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		1,410.00000	1,535	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		44.00000	37	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		587.00000	669	16.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		221.00000	172	16.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call		18.00000	18	27.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put		3,651.00000	3,521	27.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call		6.00000	6	32.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put		5,640.00000	5,509	32.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call		2.00000	2	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put		7,636.00000	7,505	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call		0.00000	0	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put		9,634.00000	9,503	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call		3,321.00000	3,452	29.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put		5.00000	4	29.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call		2,333.00000	2,461	24.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put		17.00000	14	24.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call		1,362.00000	1,486	18.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put		46.00000	39	18.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		555.00000	635	16.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		239.00000	188	16.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call		10.00000	10	30.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put		4,693.00000	4,563	30.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	18.95	Call			3.00000	4	34.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,687.00000	6,556	34.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			1.00000	1	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			8,685.00000	8,554	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			3,421.00000	3,551	29.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			5.00000	4	29.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			4.00000	4	34.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,587.00000	6,456	34.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			1.00000	1	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,585.00000	8,454	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			3,371.00000	3,501	29.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			5.00000	4	29.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			10.00000	10	29.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put			4,644.00000	4,513	29.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			3.00000	4	34.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			6,637.00000	6,506	34.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			1.00000	1	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			8,635.00000	8,504	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			3,570.00000	3,701	30.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put			4.00000	3	30.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			11.00000	12	29.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			4,445.00000	4,315	29.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			4.00000	4	33.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			6,438.00000	6,307	33.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			1.00000	1	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			8,435.00000	8,304	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			3,620.00000	3,751	30.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			4.00000	3	30.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call			12.00000	12	29.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put			4,395.00000	4,265	29.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call			4.00000	4	33.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put			6,388.00000	6,257	33.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call			1.00000	1	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put			8,385.00000	8,254	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call			3,670.00000	3,800	30.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put			4.00000	3	30.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call			4.00000	4	33.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put			6,338.00000	6,207	33.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call			1.00000	1	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put			8,335.00000	8,204	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call			3,720.00000	3,850	31.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put			3.00000	3	31.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call			12.00000	13	29.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put			4,296.00000	4,166	29.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call			4.00000	4	33.56	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	18.55	Put		6,288.00000	6,157	33.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call		1.00000	2	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put		8,285.00000	8,154	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call		3,919.00000	4,050	32.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put		3.00000	2	32.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call		14.00000	15	28.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put		4,098.00000	3,967	28.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call		2.00000	2	36.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put		8,085.00000	7,955	36.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call		14.00000	15	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put		4,048.00000	3,918	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call		5.00000	5	33.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put		6,039.00000	5,908	33.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Call		3,869.00000	4,000	32.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put		3.00000	3	32.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call		14.00000	14	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put		4,147.00000	4,017	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call		5.00000	5	33.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put		6,138.00000	6,007	33.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call		2.00000	2	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put		8,135.00000	8,005	36.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call		0.00000	4,149	32.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put		0.00000	2	32.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call		0.00000	15	28.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put		0.00000	3,868	28.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call		0.00000	5	32.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put		0.00000	5,858	32.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call		0.00000	2	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put		0.00000	7,855	36.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.60960	12.47550		16.81	63,048.00	5	608.00
£ / R On 15/03/2010 Currency Future	12.50	Call		573.00000	631	16.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		597.00000	522	16.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		554.00000	609	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		628.00000	549	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		536.00000	587	16.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		660.00000	577	16.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		470.00000	514	17.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		794.00000	704	17.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		455.00000	497	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		829.00000	737	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		400.00000	436	17.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		974.00000	877	17.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		440.00000	481	17.57	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		864.00000	771	17.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		426.00000	465	17.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.95	Put			900.00000	806	17.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call			387.00000	422	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put			1,012.00000	913	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call			363.00000	396	18.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put			1,088.00000	987	18.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call			375.00000	409	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put			1,050.00000	949	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call			352.00000	384	18.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put			1,127.00000	1,024	18.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			331.00000	361	18.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			1,206.00000	1,101	18.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			294.00000	319	19.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			1,368.00000	1,259	19.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			261.00000	283	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,536.00000	1,424	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			254.00000	275	19.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,578.00000	1,465	19.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			247.00000	267	19.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,621.00000	1,508	19.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			240.00000	260	20.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,665.00000	1,550	20.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call			227.00000	245	20.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			1,752.00000	1,636	20.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			209.00000	226	20.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			1,884.00000	1,766	20.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			215.00000	232	20.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			1,840.00000	1,723	20.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			1,528.00000	1,649	16.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			103.00000	89	16.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			3,346.00000	3,477	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			20.00000	18	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			277.00000	300	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			1,451.00000	1,341	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			321.00000	350	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			1,246.00000	1,140	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			153.00000	167	22.00	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			2,377.00000	2,258	22.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			302.00000	329	19.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			1,327.00000	1,219	19.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			221.00000	239	20.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,796.00000	1,679	20.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			233.00000	252	20.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,708.00000	1,593	20.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			285.00000	309	19.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			1,410.00000	1,300	19.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.45	Call			312.00000	339	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			1,286.00000	1,179	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			342.00000	372	18.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			1,166.00000	1,062	18.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			269.00000	292	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,493.00000	1,382	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,003.00000	3,134	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			28.00000	25	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			2,033.00000	2,161	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			58.00000	51	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			1,144.00000	1,253	15.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			168.00000	143	15.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			174.00000	188	21.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			2,198.00000	2,078	21.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			92.00000	100	23.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			3,117.00000	2,990	23.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			52.00000	55	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			4,076.00000	3,945	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			31.00000	33	25.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			5,056.00000	4,924	25.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			2,905.00000	3,037	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			30.00000	27	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			1,940.00000	2,065	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			64.00000	55	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			1,073.00000	1,168	15.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			197.00000	159	15.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			163.00000	179	21.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			2,287.00000	2,169	21.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			87.00000	94	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			3,211.00000	3,084	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			49.00000	52	24.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			4,173.00000	4,042	24.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			30.00000	32	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			5,154.00000	5,022	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			2,807.00000	2,939	22.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			32.00000	29	22.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			1,847.00000	1,971	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			71.00000	62	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			1,005.00000	1,097	15.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			229.00000	187	15.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			501.00000	549	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			726.00000	639	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			82.00000	88	23.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			3,306.00000	3,179	23.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			46.00000	49	24.56	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	16.70	Put		4,271.00000	4,140	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		28.00000	30	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		5,253.00000	5,121	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		2,710.00000	2,841	21.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		34.00000	31	21.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		1,755.00000	1,878	17.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		79.00000	69	17.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		940.00000	1,028	15.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		264.00000	218	15.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		143.00000	157	22.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		2,468.00000	2,347	22.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		77.00000	83	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		3,402.00000	3,274	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		44.00000	47	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		4,369.00000	4,237	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		27.00000	29	26.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		5,352.00000	5,219	26.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		2,563.00000	2,694	21.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		38.00000	35	21.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		1,618.00000	1,740	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		92.00000	80	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		848.00000	930	15.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		323.00000	270	15.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		130.00000	142	22.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		2,605.00000	2,483	22.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		71.00000	76	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		3,545.00000	3,416	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		41.00000	43	24.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		4,515.00000	4,384	24.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		25.00000	27	26.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		5,500.00000	5,367	26.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		2,661.00000	2,792	21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		35.00000	32	21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		1,709.00000	1,832	17.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		83.00000	72	17.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		909.00000	994	15.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		283.00000	235	15.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		139.00000	152	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		2,513.00000	2,392	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		75.00000	81	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		3,449.00000	3,321	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		43.00000	45	24.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		4,417.00000	4,286	24.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		26.00000	28	26.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		5,401.00000	5,269	26.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.55	Call			2,954.00000	3,085	22.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			28.00000	26	22.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			1,986.00000	2,113	18.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			61.00000	53	18.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,108.00000	1,210	15.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			182.00000	151	15.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			168.00000	183	21.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			2,243.00000	2,124	21.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			90.00000	97	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			3,164.00000	3,037	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			50.00000	53	24.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			4,125.00000	3,994	24.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			30.00000	32	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			5,105.00000	4,973	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			2,758.00000	2,890	21.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			33.00000	30	21.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			1,801.00000	1,925	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			75.00000	65	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			972.00000	1,062	15.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			246.00000	202	15.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			485.00000	531	17.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			760.00000	671	17.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			148.00000	162	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			2,422.00000	2,302	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			79.00000	86	23.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			3,354.00000	3,226	23.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			45.00000	48	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			4,320.00000	4,188	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			28.00000	30	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			5,302.00000	5,170	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			2,856.00000	2,988	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			31.00000	28	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			1,893.00000	2,018	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			68.00000	58	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,038.00000	1,132	15.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			213.00000	173	15.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			518.00000	567	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			693.00000	608	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			158.00000	173	21.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			2,332.00000	2,213	21.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			84.00000	91	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			3,259.00000	3,132	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			48.00000	50	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			4,222.00000	4,091	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			29.00000	31	25.97	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.65	Put		5,204.00000	5,071	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		2,612.00000	2,743	21.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put		37.00000	33	21.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		1,663.00000	1,786	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		88.00000	76	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		878.00000	962	15.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		302.00000	252	15.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		134.00000	147	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		2,559.00000	2,437	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		73.00000	78	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		3,497.00000	3,369	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		42.00000	44	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		4,466.00000	4,335	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		26.00000	28	26.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		5,450.00000	5,318	26.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		269.00000	292	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,493.00000	1,382	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call		3,199.00000	3,330	23.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		23.00000	21	23.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call		2,224.00000	2,354	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put		49.00000	44	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call		1,308.00000	1,426	16.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put		133.00000	116	16.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call		661.00000	729	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		486.00000	420	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		194.00000	208	21.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		2,018.00000	1,899	21.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		104.00000	114	22.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		2,929.00000	2,804	22.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		58.00000	62	24.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		3,882.00000	3,752	24.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		34.00000	36	25.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		4,859.00000	4,727	25.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		15.00000	16	28.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		6,840.00000	6,707	28.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		6.00000	7	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		8,831.00000	8,697	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		3,052.00000	3,183	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		27.00000	24	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		2,080.00000	2,209	18.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		55.00000	50	18.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		1,181.00000	1,296	15.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		155.00000	136	15.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		592.00000	655	16.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		567.00000	495	16.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.45	Call			95.00000	103	22.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			3,070.00000	2,944	22.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			32.00000	34	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			5,006.00000	4,874	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			15.00000	15	28.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			6,989.00000	6,856	28.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			6.00000	6	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			8,980.00000	8,847	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			14.00000	15	28.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			7,089.00000	6,955	28.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			5.00000	6	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			9,080.00000	8,946	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			14.00000	15	28.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			7,138.00000	7,005	28.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			5.00000	6	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			9,130.00000	8,996	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			13.00000	14	29.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			7,288.00000	7,155	29.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			5.00000	5	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			9,279.00000	9,146	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			13.00000	14	29.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			7,388.00000	7,254	29.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			4.00000	5	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			9,379.00000	9,245	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			13.00000	14	29.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			7,437.00000	7,304	29.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			4.00000	5	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			9,429.00000	9,295	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			13.00000	13	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			7,487.00000	7,354	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			4.00000	5	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			9,479.00000	9,345	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			2,466.00000	2,597	20.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			41.00000	37	20.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			791.00000	869	16.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			365.00000	309	16.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			67.00000	71	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,641.00000	3,512	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			24.00000	26	26.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,599.00000	5,466	26.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			12.00000	13	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			7,587.00000	7,453	29.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			4.00000	4	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			9,578.00000	9,445	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			13.00000	14	29.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.80	Put			7,338.00000	7,204	29.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			5.00000	5	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			9,329.00000	9,195	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			14.00000	15	29.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			7,188.00000	7,055	29.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			5.00000	6	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			9,180.00000	9,046	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			3,101.00000	3,232	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			25.00000	23	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			2,128.00000	2,257	19.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			53.00000	48	19.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			1,223.00000	1,339	16.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			147.00000	129	16.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			615.00000	679	16.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			539.00000	469	16.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			98.00000	107	22.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			3,023.00000	2,897	22.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			33.00000	35	25.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			4,957.00000	4,825	25.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			15.00000	16	28.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			6,939.00000	6,806	28.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			6.00000	7	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			8,930.00000	8,797	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			3,248.00000	3,379	23.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			22.00000	20	23.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call			2,273.00000	2,402	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			47.00000	43	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call			1,352.00000	1,470	16.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			126.00000	110	16.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			686.00000	756	16.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			460.00000	396	16.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			108.00000	117	22.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			2,882.00000	2,758	22.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			35.00000	37	25.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			4,810.00000	4,678	25.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			16.00000	17	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put			6,790.00000	6,657	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call			7.00000	7	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put			8,781.00000	8,648	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call			3,297.00000	3,428	23.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put			21.00000	19	23.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call			2,321.00000	2,451	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put			45.00000	41	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call			1,395.00000	1,514	16.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put			120.00000	105	16.57	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	12.20	Call		711.00000	783	16.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		435.00000	373	16.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		111.00000	121	22.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		2,836.00000	2,711	22.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		36.00000	38	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		4,760.00000	4,629	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		16.00000	17	28.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		6,740.00000	6,607	28.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		7.00000	8	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		8,731.00000	8,598	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		3,150.00000	3,281	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		24.00000	22	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		2,176.00000	2,306	19.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		51.00000	46	19.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		1,265.00000	1,382	16.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		140.00000	122	16.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		638.00000	704	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		512.00000	444	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		101.00000	110	22.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		2,976.00000	2,850	22.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		33.00000	36	25.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		4,908.00000	4,776	25.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		15.00000	16	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		6,890.00000	6,756	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		6.00000	7	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		8,881.00000	8,747	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		14.00000	15	28.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		7,039.00000	6,906	28.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		6.00000	6	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		9,030.00000	8,897	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		2,418.00000	2,548	20.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		42.00000	38	20.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		1,484.00000	1,604	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		108.00000	94	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		764.00000	839	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		388.00000	330	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		65.00000	69	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		3,689.00000	3,560	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		24.00000	25	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		5,648.00000	5,516	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		12.00000	13	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		7,637.00000	7,503	29.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		4.00000	4	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put		9,628.00000	9,495	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		2,369.00000	2,499	20.18	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	10.15	Put		44.00000	40	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		1,439.00000	1,559	16.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		114.00000	99	16.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call		737.00000	811	16.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		411.00000	351	16.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call		63.00000	67	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put		3,737.00000	3,608	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call		23.00000	25	26.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put		5,698.00000	5,565	26.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		12.00000	13	29.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put		7,687.00000	7,553	29.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call		4.00000	4	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put		9,678.00000	9,544	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call		2,515.00000	2,645	20.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put		39.00000	36	20.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		1,573.00000	1,694	17.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		97.00000	85	17.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call		819.00000	899	16.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put		344.00000	289	16.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		413.00000	451	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		937.00000	841	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		69.00000	74	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		3,593.00000	3,464	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		25.00000	26	26.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		5,549.00000	5,417	26.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		12.00000	13	29.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		7,537.00000	7,404	29.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		4.00000	4	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		9,528.00000	9,395	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call		3,444.00000	3,576	24.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put		18.00000	16	24.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call		122.00000	133	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put		2,697.00000	2,574	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call		39.00000	41	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put		4,613.00000	4,482	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call		17.00000	18	28.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put		6,591.00000	6,458	28.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call		7.00000	8	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put		8,582.00000	8,449	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call		115.00000	125	22.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put		2,789.00000	2,665	22.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call		37.00000	39	25.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put		4,711.00000	4,580	25.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call		16.00000	17	28.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put		6,691.00000	6,557	28.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.15	Call			7.00000	8	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			8,681.00000	8,548	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			3,395.00000	3,527	24.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			19.00000	17	24.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			118.00000	129	22.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			2,743.00000	2,619	22.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			38.00000	40	25.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			4,662.00000	4,531	25.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call			16.00000	17	28.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			6,641.00000	6,508	28.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			7.00000	8	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			8,632.00000	8,498	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call			3,542.00000	3,674	24.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			17.00000	15	24.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			17.00000	18	27.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			6,492.00000	6,359	27.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			8.00000	9	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			8,482.00000	8,349	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			3,641.00000	3,773	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			15.00000	13	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			18.00000	19	27.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			6,392.00000	6,259	27.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			9.00000	10	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			8,383.00000	8,250	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			3,591.00000	3,724	24.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			16.00000	14	24.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			17.00000	19	27.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			6,442.00000	6,309	27.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			8.00000	9	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			8,433.00000	8,300	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			3,690.00000	3,822	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			14.00000	13	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			18.00000	19	27.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			6,343.00000	6,210	27.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call			9.00000	10	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put			8,333.00000	8,200	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call			3,937.00000	4,069	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put			11.00000	10	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call			20.00000	21	27.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put			6,094.00000	5,961	27.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call			10.00000	11	30.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put			8,085.00000	7,952	30.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call			3,986.00000	4,118	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put			11.00000	9	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call			20.00000	22	27.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	18.50	Put		6,045.00000	5,912	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call		11.00000	12	30.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put		8,035.00000	7,902	30.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call		3,887.00000	4,020	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put		12.00000	11	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call		19.00000	21	27.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put		6,144.00000	6,011	27.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call		10.00000	11	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put		8,135.00000	8,002	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call		0.00000	4,168	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put		0.00000	8	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call		0.00000	193	21.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Put		0.00000	2,033	21.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call		0.00000	56	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put		0.00000	3,897	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call		0.00000	22	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put		0.00000	5,862	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call		0.00000	12	30.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put		0.00000	7,852	30.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.81870	12.68200		17.24	0.00	0	500.00
£ / R On 14/06/2010 Currency Future	12.70	Call		741.00000	800	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		759.00000	681	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		741.00000	800	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		759.00000	681	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		723.00000	779	17.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		791.00000	710	17.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		705.00000	758	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		823.00000	739	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		637.00000	685	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		955.00000	866	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		622.00000	668	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		990.00000	899	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		564.00000	605	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		1,132.00000	1,036	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		848.00000	915	16.71	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put		616.00000	546	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		606.00000	652	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		1,024.00000	933	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		524.00000	563	18.47	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put		1,242.00000	1,144	18.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		336.00000	358	20.54	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put		2,054.00000	1,940	20.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		89.00000	96	24.71	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,907.00000	4,777	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		592.00000	636	17.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.15	Put			1,060.00000	967	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			550.00000	591	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			1,168.00000	1,072	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			537.00000	576	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			1,205.00000	1,108	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			512.00000	549	18.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			1,280.00000	1,181	18.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			488.00000	524	18.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			1,356.00000	1,255	18.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			445.00000	477	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,513.00000	1,408	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			398.00000	426	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,716.00000	1,607	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			390.00000	416	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,758.00000	1,648	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			373.00000	399	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,841.00000	1,730	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			365.00000	390	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,883.00000	1,771	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			343.00000	366	20.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			2,011.00000	1,897	20.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			350.00000	374	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,968.00000	1,855	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			426.00000	456	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,594.00000	1,487	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			477.00000	511	18.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,395.00000	1,293	18.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			456.00000	488	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,474.00000	1,369	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			466.00000	500	18.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,434.00000	1,331	18.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			416.00000	445	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,634.00000	1,527	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			381.00000	407	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,799.00000	1,689	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			358.00000	382	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,926.00000	1,813	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			407.00000	435	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,675.00000	1,567	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			435.00000	466	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,553.00000	1,447	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			407.00000	435	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,675.00000	1,567	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			416.00000	445	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,634.00000	1,527	19.51	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.70	Call			456.00000	488	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,474.00000	1,369	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			500.00000	536	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			1,318.00000	1,218	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			310.00000	330	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			2,228.00000	2,111	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			895.00000	965	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			563.00000	496	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			687.00000	739	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			855.00000	770	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			223.00000	239	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,891.00000	2,770	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			149.00000	159	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,817.00000	3,690	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			96.00000	103	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,764.00000	4,634	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			59.00000	64	25.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,727.00000	5,595	25.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			919.00000	991	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			537.00000	472	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			228.00000	244	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,846.00000	2,725	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			152.00000	162	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,770.00000	3,643	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			98.00000	106	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,716.00000	4,587	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			61.00000	66	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			5,679.00000	5,547	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			4,105.00000	4,238	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			23.00000	19	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			2,640.00000	2,774	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			58.00000	55	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			1,332.00000	1,434	15.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			250.00000	215	15.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			164.00000	175	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			3,582.00000	3,457	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			85.00000	91	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			5,003.00000	4,873	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			42.00000	46	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			6,460.00000	6,327	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			23.00000	25	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,941.00000	7,806	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			4,543.00000	4,678	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			11.00000	9	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,079.00000	3,212	20.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.65	Put		47.00000	44	20.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		1,677.00000	1,793	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		145.00000	124	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		762.00000	822	17.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		730.00000	653	17.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		197.00000	210	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		3,165.00000	3,042	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		105.00000	114	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		4,573.00000	4,445	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		52.00000	56	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		6,020.00000	5,887	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		27.00000	29	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		7,495.00000	7,361	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		4,789.00000	4,924	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		7.00000	6	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		3,322.00000	3,456	21.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		40.00000	38	21.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		1,886.00000	2,007	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		104.00000	88	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		871.00000	940	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		589.00000	521	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		219.00000	234	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,937.00000	2,815	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		119.00000	128	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		4,337.00000	4,210	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		58.00000	63	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,776.00000	5,644	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		30.00000	33	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		7,248.00000	7,114	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		3,225.00000	3,359	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		43.00000	40	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		2,252.00000	2,385	17.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		70.00000	66	17.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		1,405.00000	1,511	15.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		223.00000	192	15.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		826.00000	891	16.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		644.00000	572	16.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		323.00000	344	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		2,141.00000	2,025	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		210.00000	224	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		3,028.00000	2,905	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		141.00000	150	23.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,959.00000	3,832	23.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		2,349.00000	2,482	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		67.00000	63	17.56	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 14/06/2010 Currency Future	11.40	Call			1,480.00000	1,589	15.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			198.00000	170	15.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			147.00000	156	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,865.00000	3,737	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			93.00000	101	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,811.00000	4,682	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			3,371.00000	3,505	21.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			39.00000	37	21.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			2,397.00000	2,530	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			65.00000	62	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			1,519.00000	1,629	15.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			187.00000	160	15.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			87.00000	94	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,955.00000	4,825	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			291.00000	311	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			2,359.00000	2,242	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			189.00000	202	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			3,257.00000	3,133	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			128.00000	137	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			4,196.00000	4,068	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			79.00000	85	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			5,147.00000	5,016	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			260.00000	279	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,578.00000	2,460	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			171.00000	182	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			3,489.00000	3,364	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			113.00000	122	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			4,431.00000	4,303	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			70.00000	76	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			5,388.00000	5,257	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			2,982.00000	3,115	20.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			50.00000	46	20.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,016.00000	2,143	16.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			84.00000	75	16.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			1,228.00000	1,323	15.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			296.00000	254	15.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			233.00000	249	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,801.00000	2,681	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			155.00000	165	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,723.00000	3,597	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			100.00000	108	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			4,668.00000	4,539	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			62.00000	67	25.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			5,630.00000	5,498	25.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			2,835.00000	2,969	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 14/06/2010 Currency Future	9.90	Put			53.00000	50	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			1,136.00000	1,223	15.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			354.00000	304	15.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			670.00000	720	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			888.00000	802	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			2,786.00000	2,920	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			54.00000	51	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,843.00000	1,963	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			111.00000	95	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,107.00000	1,191	15.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			375.00000	323	15.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			653.00000	702	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			921.00000	834	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			214.00000	229	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,982.00000	2,860	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			144.00000	153	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,912.00000	3,784	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			91.00000	98	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			4,859.00000	4,729	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			57.00000	61	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			5,825.00000	5,693	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			2,689.00000	2,822	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			57.00000	54	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			1,760.00000	1,877	15.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			128.00000	109	15.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			1,050.00000	1,131	16.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			418.00000	362	16.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			205.00000	219	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			3,073.00000	2,951	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			139.00000	148	23.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			4,007.00000	3,879	23.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			54.00000	58	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			5,922.00000	5,790	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			2,592.00000	2,725	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			60.00000	56	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			996.00000	1,073	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			464.00000	404	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			134.00000	142	24.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			4,102.00000	3,973	24.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			83.00000	89	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			5,051.00000	4,921	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			2,884.00000	3,018	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			52.00000	49	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			1,929.00000	2,051	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			97.00000	82	15.84	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	11.85	Call			1,166.00000	1,255	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			334.00000	286	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			3,030.00000	3,164	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			48.00000	45	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,060.00000	2,192	16.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			78.00000	73	16.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,260.00000	1,360	15.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			278.00000	241	15.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			238.00000	255	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,756.00000	2,636	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			158.00000	168	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,676.00000	3,550	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			103.00000	111	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			4,621.00000	4,492	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			64.00000	69	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			5,582.00000	5,450	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,060.00000	2,192	16.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			78.00000	73	16.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,260.00000	1,360	15.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			278.00000	241	15.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			238.00000	255	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,756.00000	2,636	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			2,738.00000	2,871	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			56.00000	52	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			1,801.00000	1,920	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			119.00000	102	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,078.00000	1,161	16.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			396.00000	342	16.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			55.00000	60	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,873.00000	5,741	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			1,718.00000	1,835	15.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			136.00000	116	15.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,023.00000	1,102	16.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			441.00000	383	16.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			201.00000	215	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			3,119.00000	2,996	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			136.00000	145	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			4,054.00000	3,926	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			53.00000	57	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,971.00000	5,838	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			3,176.00000	3,310	21.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			44.00000	41	21.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			2,204.00000	2,336	16.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			72.00000	68	16.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			1,368.00000	1,472	15.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.55	Put			236.00000	203	15.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			804.00000	867	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			672.00000	598	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			255.00000	272	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,623.00000	2,504	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			168.00000	179	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			3,536.00000	3,410	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			111.00000	119	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			4,479.00000	4,350	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			68.00000	74	25.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			5,436.00000	5,305	25.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			35.00000	38	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,903.00000	6,769	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			14.00000	15	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			8,882.00000	8,746	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			2,108.00000	2,240	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			76.00000	71	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			1,296.00000	1,397	15.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			264.00000	228	15.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			34.00000	36	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			7,002.00000	6,867	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			13.00000	14	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			8,981.00000	8,845	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			32.00000	35	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			7,100.00000	6,966	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			12.00000	13	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			9,080.00000	8,945	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			2,933.00000	3,067	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			51.00000	48	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			1,972.00000	2,095	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			90.00000	77	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			1,197.00000	1,287	15.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			315.00000	268	15.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			185.00000	198	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			3,303.00000	3,179	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			77.00000	83	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			5,195.00000	5,064	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			32.00000	34	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			7,150.00000	7,015	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			12.00000	13	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			9,130.00000	8,994	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,843.00000	1,963	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			111.00000	95	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,107.00000	1,191	15.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			375.00000	323	15.95	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 14/06/2010 Currency Future	12.95	Call			653.00000	702	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			921.00000	834	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			174.00000	186	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,442.00000	3,317	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			72.00000	77	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			5,340.00000	5,209	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			30.00000	32	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			7,298.00000	7,163	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			11.00000	12	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			9,279.00000	9,143	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			174.00000	186	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,442.00000	3,317	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			29.00000	31	26.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			7,347.00000	7,213	26.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			11.00000	11	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			9,329.00000	9,193	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			161.00000	172	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			3,629.00000	3,503	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			65.00000	70	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			5,533.00000	5,402	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			10.00000	11	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			9,478.00000	9,342	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			2,543.00000	2,676	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			61.00000	57	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			1,637.00000	1,751	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			155.00000	133	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			970.00000	1,045	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			488.00000	426	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			577.00000	620	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			1,095.00000	1,001	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			27.00000	29	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			7,545.00000	7,410	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			9.00000	10	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			9,527.00000	9,392	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			2,446.00000	2,579	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			64.00000	60	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			1,558.00000	1,669	15.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			176.00000	151	15.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			26.00000	28	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			7,644.00000	7,509	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			9.00000	10	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			9,627.00000	9,491	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			2,494.00000	2,628	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			62.00000	59	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			1,597.00000	1,710	15.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.25	Put		165.00000	141	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		944.00000	1,018	16.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		512.00000	449	16.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		26.00000	28	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		7,594.00000	7,460	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		9.00000	10	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		9,577.00000	9,441	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		67.00000	72	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		5,485.00000	5,353	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		28.00000	30	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		7,446.00000	7,311	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		10.00000	11	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		9,428.00000	9,292	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		178.00000	190	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		3,396.00000	3,271	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		73.00000	79	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		5,291.00000	5,161	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		11.00000	12	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		9,229.00000	9,093	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		3,274.00000	3,408	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		42.00000	39	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		2,301.00000	2,433	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		69.00000	65	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		1,442.00000	1,550	15.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		210.00000	181	15.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		37.00000	39	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		6,805.00000	6,671	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		14.00000	16	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		8,782.00000	8,647	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		37.00000	40	25.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		6,755.00000	6,621	25.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call		15.00000	16	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		8,733.00000	8,597	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		3,128.00000	3,261	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		46.00000	43	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		2,156.00000	2,288	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		74.00000	69	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		782.00000	844	16.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		700.00000	625	16.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		34.00000	37	26.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		6,952.00000	6,818	26.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		13.00000	14	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		8,931.00000	8,796	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		193.00000	206	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		3,211.00000	3,087	22.68	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.70	Call			81.00000	87	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put			5,099.00000	4,968	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call			33.00000	35	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put			7,051.00000	6,917	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call			13.00000	14	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put			9,031.00000	8,895	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call			182.00000	194	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put			3,350.00000	3,225	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call			75.00000	81	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put			5,243.00000	5,112	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call			31.00000	33	26.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put			7,199.00000	7,065	26.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call			12.00000	13	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put			9,180.00000	9,044	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call			25.00000	27	26.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put			7,693.00000	7,558	26.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call			9.00000	9	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put			9,677.00000	9,541	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call			29.00000	31	26.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put			7,397.00000	7,262	26.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call			10.00000	11	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put			9,378.00000	9,242	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call			3,469.00000	3,603	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			37.00000	34	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			40.00000	43	25.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			6,608.00000	6,474	25.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			16.00000	18	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			8,584.00000	8,449	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call			38.00000	41	25.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put			6,706.00000	6,572	25.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call			15.00000	17	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put			8,683.00000	8,548	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call			3,420.00000	3,554	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put			38.00000	35	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call			39.00000	42	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			6,657.00000	6,523	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			16.00000	17	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			8,634.00000	8,498	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call			3,567.00000	3,701	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			35.00000	32	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			244.00000	261	21.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			2,712.00000	2,592	21.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			42.00000	45	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			6,510.00000	6,376	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			17.00000	19	26.85	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	21.15	Put			8,485.00000	8,350	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call			3,665.00000	3,799	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put			33.00000	31	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call			43.00000	47	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put			6,411.00000	6,278	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call			18.00000	20	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put			8,386.00000	8,251	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call			3,616.00000	3,750	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			34.00000	31	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call			249.00000	266	21.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			2,667.00000	2,548	21.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			108.00000	116	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			4,526.00000	4,398	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			18.00000	19	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			8,436.00000	8,300	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			3,714.00000	3,848	23.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			32.00000	30	23.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			44.00000	48	25.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			6,362.00000	6,229	25.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call			19.00000	20	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put			8,337.00000	8,202	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call			3,959.00000	4,093	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put			27.00000	24	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call			49.00000	53	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put			6,117.00000	5,985	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call			22.00000	23	26.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put			8,090.00000	7,954	26.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call			4,008.00000	4,141	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put			26.00000	22	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call			298.00000	317	21.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put			2,316.00000	2,198	21.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call			131.00000	140	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put			4,149.00000	4,021	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call			51.00000	55	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put			6,069.00000	5,936	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call			22.00000	24	26.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put			8,040.00000	7,905	26.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call			3,910.00000	4,045	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put			28.00000	26	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call			285.00000	305	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put			2,403.00000	2,286	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call			125.00000	135	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put			4,243.00000	4,116	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call			48.00000	52	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put			6,166.00000	6,033	25.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	20.80	Call		21.00000	23	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put		8,139.00000	8,004	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.16080	11.08270		15.80	11,160.80	1	30,784.00
€ / R On 14/12/2009 Currency Future	11.10	Call		334.00000	364	15.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		351.00000	303	15.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		314.00000	339	15.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		381.00000	328	15.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		358.00000	391	15.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		326.00000	280	15.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		411.00000	448	15.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		278.00000	237	15.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		384.00000	419	15.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		301.00000	258	15.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		278.00000	299	16.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		445.00000	388	16.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		87.00000	90	19.08	0.00	0	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,204.00000	1,130	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		10.00000	10	26.89	0.00	0	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,528.00000	3,449	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		230.00000	247	16.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		548.00000	486	16.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		245.00000	263	16.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		512.00000	452	16.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		62.00000	64	20.02	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,479.00000	1,403	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		203.00000	217	16.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		621.00000	556	16.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		159.00000	168	17.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		776.00000	708	17.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		180.00000	191	17.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		697.00000	630	17.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		149.00000	158	17.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		817.00000	747	17.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		140.00000	148	17.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		858.00000	788	17.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		169.00000	179	17.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		736.00000	669	17.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		124.00000	131	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		942.00000	870	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		216.00000	232	16.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		584.00000	521	16.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		295.00000	318	15.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		413.00000	357	15.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		132.00000	139	17.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.85	Put		899.00000	829	17.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		261.00000	280	16.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		478.00000	419	16.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		191.00000	204	17.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		658.00000	593	17.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		110.00000	116	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		1,028.00000	955	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		104.00000	109	18.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		1,071.00000	998	18.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		98.00000	102	18.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		1,115.00000	1,041	18.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		117.00000	123	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		984.00000	912	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		92.00000	96	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		1,160.00000	1,085	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		82.00000	85	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		1,250.00000	1,174	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		59.00000	60	20.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,526.00000	1,449	20.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		66.00000	67	19.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,433.00000	1,357	19.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		69.00000	71	19.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,387.00000	1,311	19.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		53.00000	54	20.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,620.00000	1,543	20.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		50.00000	51	20.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,667.00000	1,590	20.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		47.00000	48	20.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,715.00000	1,637	20.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		45.00000	45	20.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,762.00000	1,685	20.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		37.00000	37	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,954.00000	1,876	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		30.00000	30	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		2,148.00000	2,069	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		25.00000	25	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,343.00000	2,264	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		28.00000	27	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,245.00000	2,167	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		26.00000	26	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,294.00000	2,215	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		26.00000	26	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,294.00000	2,215	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		20.00000	20	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,588.00000	2,509	23.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.70	Call			20.00000	19	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,637.00000	2,559	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			21.00000	21	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,539.00000	2,460	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			22.00000	22	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,490.00000	2,411	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			23.00000	23	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,440.00000	2,362	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			22.00000	22	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,490.00000	2,411	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			24.00000	24	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,392.00000	2,313	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			17.00000	17	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,785.00000	2,706	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			29.00000	29	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			2,196.00000	2,118	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			9.00000	9	27.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,776.00000	3,698	27.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			19.00000	19	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,686.00000	2,608	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			16.00000	16	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,883.00000	2,805	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			15.00000	15	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,982.00000	2,904	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			14.00000	14	25.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			3,081.00000	3,003	25.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			13.00000	13	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			3,180.00000	3,102	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			28.00000	27	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,245.00000	2,167	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			25.00000	25	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,343.00000	2,264	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			18.00000	18	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,735.00000	2,657	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			17.00000	17	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,834.00000	2,756	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			16.00000	15	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,933.00000	2,855	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			35.00000	35	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			2,002.00000	1,924	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			32.00000	32	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			2,099.00000	2,021	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			20.00000	20	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,588.00000	2,509	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			32.00000	32	22.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.15	Put		2,099.00000	2,021	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		17.00000	17	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,785.00000	2,706	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		33.00000	33	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		2,051.00000	1,972	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		18.00000	18	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,735.00000	2,657	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		17.00000	17	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,834.00000	2,756	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		14.00000	14	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		3,032.00000	2,954	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		15.00000	15	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,982.00000	2,904	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		39.00000	39	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,906.00000	1,828	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		41.00000	41	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,858.00000	1,780	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		33.00000	33	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		2,051.00000	1,972	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		21.00000	21	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,539.00000	2,460	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		41.00000	41	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,858.00000	1,780	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		43.00000	43	21.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,810.00000	1,732	21.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		35.00000	35	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		2,002.00000	1,924	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		56.00000	57	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,573.00000	1,496	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		73.00000	76	19.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,341.00000	1,265	19.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		53.00000	54	20.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,620.00000	1,543	20.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		78.00000	80	19.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,295.00000	1,219	19.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		69.00000	71	19.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,387.00000	1,311	19.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		56.00000	57	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,573.00000	1,496	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		595.00000	647	16.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		162.00000	136	16.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		10.00000	10	27.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,577.00000	3,499	27.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		740.00000	800	16.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		107.00000	89	16.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.75	Call			10.00000	9	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,677.00000	3,599	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,558.00000	1,633	20.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			25.00000	23	20.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			6.00000	6	29.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,473.00000	4,395	29.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			2.00000	2	32.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,970.00000	5,891	32.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			1.00000	1	36.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,468.00000	7,390	36.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			1,852.00000	1,928	22.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			19.00000	17	22.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			529.00000	576	15.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			196.00000	165	15.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			7.00000	7	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			4,174.00000	4,096	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			3.00000	3	32.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,670.00000	5,592	32.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			1.00000	1	35.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			7,169.00000	7,090	35.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			87.00000	90	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,204.00000	1,130	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			1,999.00000	2,075	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			17.00000	14	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			630.00000	684	16.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			147.00000	123	16.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			8.00000	8	28.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			4,025.00000	3,947	28.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			3.00000	3	31.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,520.00000	5,442	31.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			1.00000	1	35.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			7,019.00000	6,940	35.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,283.00000	3,361	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			1.00000	0	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,293.00000	2,370	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			11.00000	9	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,315.00000	1,390	18.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			33.00000	29	18.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			498.00000	542	15.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			215.00000	182	15.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			9.00000	9	27.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,727.00000	3,648	27.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			5.00000	5	30.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,722.00000	4,644	30.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,383.00000	3,461	24.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.70	Put		0.00000	0	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,392.00000	2,469	25.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		9.00000	8	25.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,412.00000	1,487	19.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		29.00000	26	19.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		561.00000	611	16.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		179.00000	150	16.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		10.00000	10	27.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,627.00000	3,549	27.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		5.00000	5	29.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,622.00000	4,544	29.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,433.00000	3,511	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	0	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,441.00000	2,518	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		9.00000	7	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,461.00000	1,536	19.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		28.00000	25	19.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		5.00000	5	29.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,573.00000	4,494	29.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,184.00000	3,262	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		1.00000	1	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,195.00000	2,271	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		12.00000	11	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,219.00000	1,293	17.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		36.00000	32	17.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		438.00000	478	15.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		256.00000	218	15.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		9.00000	9	27.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,826.00000	3,748	27.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		4.00000	4	30.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,822.00000	4,744	30.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,085.00000	3,162	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		2.00000	1	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,097.00000	2,173	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		14.00000	12	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,123.00000	1,197	17.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		41.00000	36	17.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		8.00000	8	28.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,926.00000	3,847	28.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		4.00000	4	30.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,921.00000	4,843	30.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		2,986.00000	3,063	27.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		4.00000	3	27.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,028.00000	1,101	16.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		46.00000	41	16.60	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	16.10	Call			4.00000	4	30.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			5,021.00000	4,943	30.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,036.00000	3,113	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			3.00000	2	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,048.00000	2,124	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			16.00000	13	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,076.00000	1,149	16.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			43.00000	38	16.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			8.00000	8	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,975.00000	3,897	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			4.00000	4	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,971.00000	4,893	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,234.00000	3,311	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			1.00000	1	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,244.00000	2,321	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			12.00000	10	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,267.00000	1,342	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			34.00000	31	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			467.00000	510	15.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			235.00000	199	15.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			5.00000	5	30.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,772.00000	4,694	30.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,333.00000	3,411	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			0.00000	0	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,343.00000	2,419	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			10.00000	9	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,364.00000	1,438	19.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			31.00000	28	19.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			5.00000	5	30.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,672.00000	4,594	30.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,483.00000	3,561	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,491.00000	2,568	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			8.00000	7	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,509.00000	1,585	20.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			27.00000	24	20.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			5.00000	5	29.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,523.00000	4,445	29.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,483.00000	3,561	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,583.00000	3,661	22.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			0.00000	0	22.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,590.00000	2,667	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			7.00000	6	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,607.00000	1,682	20.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.50	Put		24.00000	22	20.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		702.00000	760	16.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		119.00000	99	16.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		11.00000	11	26.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		3,428.00000	3,350	26.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		6.00000	6	29.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		4,423.00000	4,345	29.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		3,783.00000	3,861	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		0.00000	0	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		2,788.00000	2,865	26.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put		5.00000	4	26.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		1,803.00000	1,879	22.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		20.00000	18	22.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		858.00000	924	16.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		76.00000	63	16.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		13.00000	12	25.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put		3,230.00000	3,152	25.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call		7.00000	7	29.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put		4,224.00000	4,146	29.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		3,883.00000	3,961	20.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		0.00000	0	20.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		2,887.00000	2,964	27.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		4.00000	4	27.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		1,901.00000	1,977	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		18.00000	16	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		942.00000	1,010	16.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		59.00000	49	16.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		13.00000	13	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		3,131.00000	3,053	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		7.00000	7	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		4,125.00000	4,047	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		2.00000	2	33.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		6,119.00000	6,041	33.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		1.00000	1	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		8,118.00000	8,040	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		2.00000	2	33.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		6,219.00000	6,141	33.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		1.00000	1	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		8,218.00000	8,140	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		3,683.00000	3,761	21.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		0.00000	0	21.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		2,689.00000	2,766	26.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		6.00000	5	26.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		1,705.00000	1,780	21.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		22.00000	20	21.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.40	Call			778.00000	840	16.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			96.00000	79	16.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			6.00000	6	29.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			4,324.00000	4,245	29.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			2.00000	2	33.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			6,319.00000	6,241	33.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			1.00000	1	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			8,318.00000	8,240	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			2.00000	2	33.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,419.00000	6,341	33.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	1	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,418.00000	8,340	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			2.00000	2	34.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,569.00000	6,491	34.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			0.00000	1	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,568.00000	8,490	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			2.00000	2	34.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,669.00000	6,591	34.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			0.00000	0	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,668.00000	8,590	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			1.00000	1	34.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,819.00000	6,741	34.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,818.00000	8,740	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			1.00000	1	34.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,769.00000	6,691	34.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			0.00000	0	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,768.00000	8,690	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			2.00000	2	34.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,519.00000	6,441	34.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	1	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,518.00000	8,440	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			3,833.00000	3,911	20.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			0.00000	0	20.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			2,837.00000	2,915	27.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			5.00000	4	27.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			900.00000	966	16.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			67.00000	55	16.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			2.00000	2	33.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			6,169.00000	6,091	33.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			1.00000	1	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			8,168.00000	8,090	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			3,733.00000	3,811	21.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			0.00000	0	21.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			2,738.00000	2,815	26.77	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	8.35	Put		5.00000	5	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		1,754.00000	1,829	21.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		21.00000	19	21.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		818.00000	881	16.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		85.00000	71	16.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		6.00000	7	29.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		4,274.00000	4,196	29.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		2.00000	2	33.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		6,269.00000	6,191	33.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		1.00000	1	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		8,268.00000	8,190	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		3,633.00000	3,711	22.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		0.00000	0	22.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		2,639.00000	2,716	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		6.00000	5	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		1,656.00000	1,731	21.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		23.00000	20	21.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		6.00000	6	29.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		4,373.00000	4,295	29.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		2.00000	2	33.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		6,369.00000	6,291	33.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		1.00000	1	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		8,368.00000	8,290	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		2.00000	1	34.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,719.00000	6,641	34.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		0.00000	0	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,718.00000	8,640	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		2.00000	2	34.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		6,619.00000	6,541	34.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call		0.00000	0	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put		8,618.00000	8,540	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call		3,983.00000	4,061	19.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put		0.00000	0	19.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call		2.00000	2	33.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put		6,019.00000	5,941	33.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call		1.00000	1	37.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put		8,018.00000	7,940	37.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call		3,933.00000	4,011	19.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put		0.00000	0	19.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call		2,937.00000	3,014	27.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put		4.00000	3	27.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call		1,950.00000	2,026	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put		17.00000	16	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call		985.00000	1,054	16.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put		52.00000	43	16.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.15	Call		8.00000	8	28.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put		4,075.00000	3,997	28.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call		2.00000	2	33.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put		6,069.00000	5,991	33.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call		1.00000	1	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put		8,068.00000	7,990	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call		4,033.00000	4,111	19.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put		0.00000	0	19.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call		1.00000	1	37.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put		7,968.00000	7,890	37.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call		4,083.00000	4,161	19.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put		0.00000	0	19.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call		2.00000	2	32.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put		5,920.00000	5,841	32.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call		1.00000	1	37.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put		7,918.00000	7,840	37.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call		4,133.00000	4,211	19.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put		0.00000	0	19.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call		3,134.00000	3,212	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put		2.00000	1	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call		2,146.00000	2,222	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put		13.00000	12	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call		1,171.00000	1,245	17.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put		38.00000	34	17.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call		8.00000	8	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put		3,876.00000	3,798	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call		2.00000	2	32.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put		5,870.00000	5,791	32.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call		1.00000	1	37.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put		7,868.00000	7,790	37.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.34920	11.26810		16.62	0.00	0	2,625.00
€ / R On 15/03/2010 Currency Future	11.25	Call		532.00000	564	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		513.00000	465	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		494.00000	517	16.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		576.00000	518	16.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		578.00000	614	16.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		460.00000	415	16.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		476.00000	498	16.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		608.00000	549	16.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call		512.00000	541	16.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put		544.00000	491	16.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		459.00000	480	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		641.00000	581	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		427.00000	446	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		709.00000	647	17.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.60	Call			412.00000	430	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			743.00000	681	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			442.00000	463	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put			674.00000	613	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			383.00000	399	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			815.00000	750	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			345.00000	359	18.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			927.00000	859	18.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			357.00000	372	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			889.00000	822	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			333.00000	346	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			965.00000	897	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			322.00000	334	18.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			1,004.00000	935	18.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			311.00000	323	18.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			1,043.00000	973	18.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			291.00000	301	18.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			1,123.00000	1,052	18.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			211.00000	217	20.19	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,543.00000	1,468	20.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			654.00000	695	16.35	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			386.00000	346	16.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			301.00000	312	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			1,082.00000	1,012	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			383.00000	399	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			815.00000	750	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			370.00000	385	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			852.00000	786	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			281.00000	291	18.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,163.00000	1,092	18.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			272.00000	281	19.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,204.00000	1,132	19.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			263.00000	272	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,245.00000	1,173	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,036.00000	3,116	24.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			18.00000	17	24.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,055.00000	2,134	19.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			37.00000	35	19.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,144.00000	1,216	16.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			126.00000	116	16.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			147.00000	149	22.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			2,128.00000	2,050	22.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			80.00000	82	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			3,062.00000	2,982	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			48.00000	48	25.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.25	Put		4,030.00000	3,949	25.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		24.00000	25	26.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		5,006.00000	4,925	26.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,085.00000	3,166	24.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		17.00000	16	24.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,104.00000	2,183	19.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		36.00000	34	19.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,186.00000	1,259	16.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		118.00000	109	16.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		555.00000	589	16.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		486.00000	440	16.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		150.00000	153	21.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		2,082.00000	2,004	21.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		82.00000	84	23.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		3,014.00000	2,935	23.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		49.00000	49	25.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,981.00000	3,900	25.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		25.00000	25	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,956.00000	4,876	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,183.00000	3,264	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		15.00000	15	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,201.00000	2,281	19.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		33.00000	31	19.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,273.00000	1,346	16.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		105.00000	97	16.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		603.00000	641	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		435.00000	391	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		159.00000	162	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,991.00000	1,912	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		87.00000	89	23.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,919.00000	2,840	23.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		51.00000	52	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,883.00000	3,803	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		26.00000	27	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,858.00000	4,778	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,233.00000	3,313	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		14.00000	14	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,250.00000	2,330	20.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		32.00000	30	20.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,317.00000	1,390	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		99.00000	91	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		628.00000	668	16.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		410.00000	368	16.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		163.00000	166	21.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,945.00000	1,867	21.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.05	Call			90.00000	92	23.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,872.00000	2,792	23.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			53.00000	53	25.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,834.00000	3,754	25.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			27.00000	28	26.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,809.00000	4,729	26.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,134.00000	3,215	24.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			16.00000	15	24.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,152.00000	2,232	19.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			34.00000	33	19.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,230.00000	1,302	16.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			111.00000	103	16.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			154.00000	157	21.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			2,036.00000	1,958	21.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			85.00000	86	23.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,967.00000	2,887	23.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			50.00000	51	25.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,932.00000	3,852	25.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			25.00000	26	26.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,907.00000	4,827	26.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,380.00000	3,461	25.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			12.00000	12	25.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,397.00000	2,477	20.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			29.00000	28	20.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,451.00000	1,525	17.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			83.00000	76	17.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			709.00000	754	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			341.00000	304	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			177.00000	181	21.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,809.00000	1,732	21.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			98.00000	100	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,730.00000	2,651	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			57.00000	57	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,689.00000	3,608	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			30.00000	31	26.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,662.00000	4,582	26.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,479.00000	3,559	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			11.00000	10	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,495.00000	2,575	21.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			27.00000	26	21.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,541.00000	1,616	17.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			73.00000	67	17.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			767.00000	815	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			299.00000	266	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			188.00000	192	20.76	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.80	Put		1,720.00000	1,643	20.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		104.00000	106	23.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,636.00000	2,557	23.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		60.00000	60	25.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,591.00000	3,511	25.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		32.00000	34	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,564.00000	4,484	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,430.00000	3,510	25.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		11.00000	11	25.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,446.00000	2,526	21.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		28.00000	27	21.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,496.00000	1,570	17.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		78.00000	71	17.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		737.00000	784	16.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		319.00000	285	16.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		182.00000	186	20.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,764.00000	1,687	20.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		101.00000	103	23.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,683.00000	2,604	23.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		58.00000	59	25.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,640.00000	3,560	25.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		31.00000	32	26.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,613.00000	4,533	26.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,282.00000	3,362	25.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		14.00000	13	25.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,299.00000	2,379	20.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		31.00000	29	20.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,361.00000	1,435	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		93.00000	86	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		168.00000	171	21.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,899.00000	1,822	21.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		92.00000	94	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,824.00000	2,745	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		54.00000	55	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,786.00000	3,705	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		28.00000	29	26.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,760.00000	4,680	26.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,331.00000	3,411	25.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		13.00000	12	25.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,348.00000	2,428	20.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		30.00000	28	20.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,406.00000	1,480	16.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		88.00000	80	16.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		681.00000	724	16.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		363.00000	325	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
€ / R On 15/03/2010 Currency Future	12.95	Call		172.00000	176	21.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,854.00000	1,777	21.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		95.00000	97	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,777.00000	2,698	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		55.00000	56	25.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,737.00000	3,657	25.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		29.00000	30	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,711.00000	4,631	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,528.00000	3,609	25.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		10.00000	10	25.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,544.00000	2,624	21.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		26.00000	25	21.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,587.00000	1,662	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		69.00000	63	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		797.00000	847	16.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		279.00000	248	16.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		193.00000	198	20.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,675.00000	1,599	20.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		107.00000	110	23.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,589.00000	2,511	23.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		61.00000	62	25.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,543.00000	3,463	25.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		34.00000	35	26.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,515.00000	4,436	26.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		3,578.00000	3,658	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		10.00000	9	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,593.00000	2,673	22.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		25.00000	24	22.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,633.00000	1,708	17.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		65.00000	59	17.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		828.00000	880	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		260.00000	230	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		199.00000	204	20.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,631.00000	1,555	20.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		110.00000	113	23.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,542.00000	2,464	23.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		63.00000	64	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		3,495.00000	3,415	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		35.00000	36	26.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,467.00000	4,387	26.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		3,776.00000	3,856	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		7.00000	7	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		2,790.00000	2,870	23.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		22.00000	21	23.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		1,819.00000	1,895	18.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.50	Put		51.00000	45	18.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		960.00000	1,018	15.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		192.00000	169	15.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		225.00000	231	19.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,457.00000	1,382	19.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		125.00000	128	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,357.00000	2,279	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		70.00000	71	24.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,302.00000	3,222	24.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		40.00000	41	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		4,272.00000	4,192	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		3,924.00000	4,005	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		6.00000	6	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		2,938.00000	3,019	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		19.00000	19	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		1,960.00000	2,036	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		42.00000	37	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,068.00000	1,131	15.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		150.00000	131	15.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		247.00000	255	19.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,329.00000	1,255	19.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		137.00000	141	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		2,219.00000	2,142	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		76.00000	77	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		3,158.00000	3,078	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		44.00000	46	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		4,126.00000	4,047	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		12.00000	12	27.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		6,093.00000	6,013	27.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		6.00000	6	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		8,088.00000	8,007	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		11.00000	11	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		6,243.00000	6,162	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		5.00000	6	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		8,237.00000	8,156	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,677.00000	3,757	26.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		8.00000	8	26.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		2,691.00000	2,772	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		23.00000	23	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		1,725.00000	1,801	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		57.00000	52	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		893.00000	947	16.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		224.00000	198	16.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		117.00000	120	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,449.00000	2,371	22.81	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 15/03/2010 Currency Future	15.60	Call			37.00000	39	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			4,369.00000	4,289	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			11.00000	11	28.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			6,342.00000	6,261	28.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			5.00000	5	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			8,337.00000	8,256	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			10.00000	10	28.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			6,442.00000	6,361	28.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			5.00000	5	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			8,436.00000	8,356	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,430.00000	3,510	25.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			11.00000	11	25.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			10.00000	10	28.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			6,592.00000	6,511	28.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			4.00000	4	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			8,586.00000	8,505	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			9.00000	9	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,691.00000	6,610	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			4.00000	4	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,686.00000	8,605	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			9.00000	9	28.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,841.00000	6,760	28.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			3.00000	4	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,835.00000	8,754	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			9.00000	9	28.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,791.00000	6,710	28.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			4.00000	4	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,785.00000	8,704	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			10.00000	10	28.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			6,542.00000	6,461	28.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			4.00000	4	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			8,536.00000	8,455	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			3,825.00000	3,906	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			7.00000	7	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			2,839.00000	2,920	23.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			21.00000	21	23.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			1,866.00000	1,942	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			48.00000	42	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			995.00000	1,055	15.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			177.00000	156	15.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			129.00000	132	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			2,311.00000	2,233	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			41.00000	43	26.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			4,223.00000	4,144	26.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			11.00000	11	27.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.45	Put			6,193.00000	6,112	27.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			5.00000	6	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			8,187.00000	8,107	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			3,875.00000	3,956	27.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			7.00000	6	27.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			2,888.00000	2,969	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			20.00000	20	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			1,913.00000	1,989	18.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			45.00000	40	18.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			1,031.00000	1,092	15.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			163.00000	143	15.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			133.00000	137	22.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			2,265.00000	2,188	22.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			43.00000	44	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			4,175.00000	4,095	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			11.00000	12	27.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			6,143.00000	6,062	27.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			6.00000	6	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			8,138.00000	8,057	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			3,726.00000	3,807	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			8.00000	8	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			2,740.00000	2,821	22.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			22.00000	22	22.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			1,772.00000	1,848	18.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			54.00000	48	18.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			926.00000	983	16.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			208.00000	183	16.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			121.00000	124	22.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,403.00000	2,325	22.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			39.00000	40	26.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			4,321.00000	4,241	26.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			11.00000	11	27.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			6,293.00000	6,212	27.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			5.00000	5	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			8,287.00000	8,206	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			10.00000	10	28.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,492.00000	6,411	28.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			4.00000	5	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			8,486.00000	8,405	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			9.00000	9	28.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,741.00000	6,660	28.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			4.00000	4	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,736.00000	8,655	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			9.00000	10	28.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,641.00000	6,560	28.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.90	Call			4.00000	4	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,636.00000	8,555	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			3,627.00000	3,708	26.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			9.00000	9	26.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			2,642.00000	2,723	22.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			24.00000	23	22.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			1,679.00000	1,754	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			61.00000	55	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			860.00000	913	16.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			242.00000	214	16.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			397.00000	414	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			779.00000	715	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			114.00000	117	22.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,496.00000	2,418	22.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			36.00000	37	26.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			4,418.00000	4,338	26.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			10.00000	10	28.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			6,392.00000	6,311	28.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call			5.00000	5	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			8,387.00000	8,306	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call			4,024.00000	4,104	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put			5.00000	5	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call			12.00000	13	27.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put			5,994.00000	5,913	27.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call			6.00000	6	30.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put			7,988.00000	7,907	30.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call			3,974.00000	4,055	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put			6.00000	5	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call			2,987.00000	3,067	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put			19.00000	18	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call			2,008.00000	2,085	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put			39.00000	36	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call			1,105.00000	1,173	15.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put			137.00000	124	15.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call			142.00000	145	22.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put			2,174.00000	2,096	22.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call			46.00000	47	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put			4,078.00000	3,998	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call			12.00000	12	27.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put			6,044.00000	5,963	27.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call			6.00000	6	30.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put			8,038.00000	7,957	30.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call			4,122.00000	4,203	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put			4.00000	4	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call			13.00000	13	27.45	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	17.15	Put		5,895.00000	5,814	27.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call		6.00000	6	30.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put		7,888.00000	7,807	30.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.53620	11.45260		16.84	0.00	0	200.00
€ / R On 14/06/2010 Currency Future	11.45	Call		0.00000	695	16.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put		0.00000	609	16.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call		651.00000	673	16.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put		699.00000	637	16.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call		522.00000	535	17.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put		969.00000	899	17.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call		494.00000	506	17.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put		1,042.00000	970	17.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call		469.00000	480	18.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put		1,116.00000	1,044	18.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call		3,968.00000	4,050	24.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put		16.00000	14	24.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call		2,983.00000	3,065	20.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put		30.00000	28	20.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call		2,011.00000	2,090	16.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put		59.00000	54	16.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call		1,189.00000	1,243	15.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put		237.00000	207	15.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call		242.00000	246	21.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put		2,289.00000	2,210	21.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call		111.00000	114	25.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put		4,159.00000	4,078	25.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call		53.00000	56	28.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put		6,101.00000	6,020	28.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call		12.00000	12	26.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put		8,059.00000	7,976	26.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call		0.00000	4,099	24.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put		0.00000	13	24.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call		0.00000	3,114	20.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put		0.00000	28	20.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call		0.00000	2,138	16.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put		0.00000	52	16.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call		0.00000	1,281	15.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put		0.00000	195	15.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call		0.00000	251	21.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Put		0.00000	2,165	21.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call		0.00000	116	25.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put		0.00000	4,030	25.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call		0.00000	57	28.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put		0.00000	5,971	28.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call		0.00000	13	26.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	19.45	Put			0.00000	7,927	26.87	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.14800		249.71100		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			299.17300		301.18600		0.00	0.00	0	755.00
ALBI On 04/02/2010 Index Future			304.65900		306.71700		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			128.09300		128.57900		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			130.44100		130.93900		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			300.85000		302.83800		0.00	0.00	0	695.00
GOVI On 04/02/2010 jGovi			306.36650		308.39850		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			362.33400		362.33400		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap			7.28799		7.25584		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.64700		8.51200		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.28300		8.14000		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.50800		8.37800		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.75900		8.61000		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.71700		8.56800		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.71400		8.56800		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			6.97000		6.95700		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			6.95800		6.93200		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.07700		7.01500		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.35700		7.25300		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.72000		7.55000		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.62400		7.51400		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.85800		7.72500		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.51000		8.37000		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
JN05 On 04/02/2010 jNote			8.63700		8.49000		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.68100		8.53000		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.73400		8.57800		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			6.96100		6.96200		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			6.87500		6.87400		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			6.88700		6.88500		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			6.99800		6.99600		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			289.92400		292.05800		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			295.24000		297.42000		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.31100		7.27100		0.87	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			3.00000	2	0.83	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			621.00000	652	0.83	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.52200		7.43300		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			726.00000	613	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			168.00000	213	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.25200		8.14200		7.00	0.00	0	9,350.00
R157 On 05/11/2009 Bond Future	7.50	Call			203.00000	131	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			3,651.00000	4,158	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.33200		8.21400		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,128.00000	935	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			3,501.00000	3,903	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.38900		8.26400		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			3,133.00000	2,788	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			1,998.00000	2,256	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.41500		8.28100		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			4,148.00000	3,766	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,001.00000	2,238	6.32	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.79500		8.70500		14.00	0.00	0	11,606.00
R186 On 05/11/2009 Bond Future	8.75	Call			2,536.00000	2,061	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			2,094.00000	2,500	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	9.00	Call			3,998.00000	3,382	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,147.00000	1,412	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			36.00000	21	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			12,870.00000	13,736	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			116.00000	74	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			10,120.00000	10,959	13.79	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 04/02/2010 Bond Future			8.84100		8.74900		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,104.00000	1,812	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			7,111.00000	7,707	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.87900		8.78300		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			6,180.00000	5,645	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,124.00000	4,505	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			8.90200		8.80300		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			8,077.00000	7,484	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			3,943.00000	4,285	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.30800		8.19700		6.50	0.00	0	488.00
R201 On 05/11/2009 Bond Future	7.50	Call			122.00000	76	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			3,079.00000	3,494	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.37600		8.25800		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			525.00000	421	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			3,604.00000	3,970	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.42900		8.30300		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			2,368.00000	2,100	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			1,621.00000	1,831	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.45100		8.31600		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			3,631.00000	3,302	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,183.00000	1,343	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.73700		8.61700		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			75.00000	45	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			6,527.00000	7,160	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.80900		8.68300		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,456.00000	1,223	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			4,107.00000	4,551	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.86300		8.73100		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			3,956.00000	3,557	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,556.00000	2,847	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.89600		8.75700		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			5,190.00000	4,755	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			2,708.00000	2,980	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.74200		8.63200		12.28	0.00	0	2,868.00
R204 On 05/11/2009 Bond Future	7.50	Call			77.00000	47	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			7,269.00000	7,903	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.80300		8.68900		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,588.00000	1,354	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			4,544.00000	4,984	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.85300		8.73400		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			4,344.00000	3,944	11.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 06/05/2010 Bond Future	9.00	Put			2,817.00000	3,104	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.88400		8.76000		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			5,388.00000	4,950	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			2,658.00000	2,920	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.37400		8.25300		5.75	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call			86.00000	51	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			2,705.00000	3,082	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.45700		8.32600		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			408.00000	321	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,131.00000	3,467	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.53000		8.38800		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			2,249.00000	1,988	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,149.00000	1,322	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.56800		8.41400		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,692.00000	2,407	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,024.00000	1,181	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.89100		8.78100		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			45.00000	27	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			8,455.00000	9,115	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.95100		8.83700		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,449.00000	1,230	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			5,109.00000	5,579	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.00400		8.88500		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			4,852.00000	4,423	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			2,710.00000	2,987	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.03900		8.91600		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			5,887.00000	5,424	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,551.00000	2,804	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.89000		8.79000		13.00	0.00	0	5,008.00
R208 On 05/11/2009 Bond Future	7.75	Call			62.00000	37	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			7,082.00000	7,696	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.94600		8.84300		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,739.00000	1,492	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			3,938.00000	4,337	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			8.99200		8.88500		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			4,626.00000	4,217	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,400.00000	2,652	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.02200		8.91100		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			6,029.00000	5,587	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,524.00000	2,758	12.63	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 05/11/2009 Bond Future			8.33400	8.23400		18.25	0.00	0	3,023.00
R209 On 05/11/2009 Bond Future	7.50	Call		214.00000	136	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put		7,166.00000	7,965	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Call		6,563.00000	5,770	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put		230.00000	314	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call		20.00000	10	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		12,280.00000	13,148	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		72.00000	42	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		9,616.00000	10,463	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call		11,772.00000	10,901	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put		13.00000	20	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.36000	8.25700		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		1,117.00000	913	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		8,258.00000	8,952	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call		13,440.00000	12,593	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		238.00000	289	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.37700	8.27100		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call		5,471.00000	4,926	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put		3,505.00000	3,880	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.38200	8.27400		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call		7,489.00000	6,885	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put		3,498.00000	3,829	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			297.06700	299.02900		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			302.51400	304.52000		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.54740	6.51200		15.85	3,967,724.40	606	4,604.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		202.00000	223	16.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		190.00000	176	16.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		182.00000	195	15.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		220.00000	198	15.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		231.00000	253	16.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		169.00000	155	16.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		261.00000	285	16.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		149.00000	137	16.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		231.00000	253	16.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		169.00000	155	16.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		163.00000	175	16.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		251.00000	228	16.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		182.00000	195	15.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		220.00000	198	15.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		146.00000	157	16.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		284.00000	260	16.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		146.00000	157	16.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.65	Put		284.00000	260	16.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		118.00000	126	16.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		356.00000	329	16.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		131.00000	141	16.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		319.00000	293	16.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		95.00000	101	17.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		433.00000	404	17.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		95.00000	101	17.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		433.00000	404	17.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		105.00000	113	17.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		393.00000	366	17.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		105.00000	113	17.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		393.00000	366	17.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		85.00000	91	17.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		473.00000	443	17.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		261.00000	285	16.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		149.00000	137	16.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		294.00000	318	16.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		132.00000	121	16.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		131.00000	141	16.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		319.00000	293	16.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		328.00000	353	17.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		116.00000	106	17.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		328.00000	353	17.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		116.00000	106	17.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		363.00000	390	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		101.00000	93	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		85.00000	91	17.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		473.00000	443	17.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		68.00000	73	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		556.00000	526	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		55.00000	59	18.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		643.00000	612	18.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		45.00000	48	19.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		733.00000	700	19.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		37.00000	39	19.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		825.00000	791	19.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		76.00000	81	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		514.00000	484	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		62.00000	66	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		600.00000	568	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		50.00000	53	18.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		688.00000	656	18.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		76.00000	81	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		514.00000	484	17.91	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	7.15	Call		50.00000	53	18.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		688.00000	656	18.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		41.00000	43	19.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		779.00000	746	19.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		62.00000	66	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		600.00000	568	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,662.00000	5,697	24.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	24.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,162.00000	4,197	24.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	24.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,662.00000	2,697	32.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	32.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,169.00000	1,204	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		7.00000	7	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		6.00000	7	25.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,844.00000	1,809	25.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		1.00000	1	31.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,339.00000	3,304	31.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	37.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,838.00000	4,803	37.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	42.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,338.00000	6,303	42.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,912.00000	5,947	24.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	24.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,412.00000	4,447	24.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	24.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,912.00000	2,947	33.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	33.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,416.00000	1,451	24.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		4.00000	4	24.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		9.00000	9	23.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,597.00000	1,562	23.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		1.00000	1	30.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,089.00000	3,054	30.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	35.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,588.00000	4,553	35.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	42.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,088.00000	6,053	42.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,962.00000	5,997	24.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	24.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,462.00000	4,497	24.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	24.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,962.00000	2,997	33.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	33.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,465.00000	1,501	24.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.05	Put		3.00000	3	24.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		10.00000	10	23.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,548.00000	1,513	23.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		1.00000	1	29.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,039.00000	3,004	29.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	35.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,538.00000	4,503	35.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	42.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,038.00000	6,003	42.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		479.00000	508	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		67.00000	61	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		401.00000	428	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		89.00000	81	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		649.00000	681	18.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		37.00000	33	18.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		562.00000	593	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		50.00000	45	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		439.00000	468	17.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		77.00000	70	17.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		401.00000	428	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		89.00000	81	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		520.00000	550	18.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		58.00000	53	18.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		294.00000	318	16.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		132.00000	121	16.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		605.00000	636	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		43.00000	39	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,162.00000	3,197	31.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	31.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,163.00000	2,198	30.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		1.00000	0	30.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		1.00000	1	32.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,839.00000	3,803	32.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	41.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,838.00000	5,803	41.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	47.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,838.00000	7,803	47.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,062.00000	4,097	24.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	24.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,062.00000	3,097	32.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	32.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,063.00000	2,098	29.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		1.00000	1	29.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,071.00000	1,106	21.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		9.00000	8	21.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	8.45	Call			6.00000	6	25.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			1,944.00000	1,908	25.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			1.00000	1	33.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,939.00000	3,903	33.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			0.00000	0	41.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,938.00000	5,903	41.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	47.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,938.00000	7,903	47.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,012.00000	4,047	24.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	24.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			3,012.00000	3,047	33.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	33.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			2,013.00000	2,048	29.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			1.00000	1	29.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			1,022.00000	1,057	20.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			10.00000	9	20.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			5.00000	5	25.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			1,993.00000	1,958	25.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			1.00000	1	33.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			3,989.00000	3,953	33.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			0.00000	0	41.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,988.00000	5,953	41.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	48.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,988.00000	7,953	48.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			3,962.00000	3,997	24.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	24.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			1,963.00000	1,998	29.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			1.00000	1	29.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			974.00000	1,008	20.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			12.00000	11	20.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			5.00000	5	26.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			2,043.00000	2,008	26.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			1.00000	1	33.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			4,039.00000	4,003	33.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	48.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			8,038.00000	8,003	48.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			3,912.00000	3,947	24.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	24.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			1,913.00000	1,948	28.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			1.00000	1	28.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			926.00000	960	20.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			14.00000	13	20.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			5.00000	5	26.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			2,093.00000	2,057	26.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			1.00000	1	33.90	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	10.60	Put			4,089.00000	4,053	33.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	48.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			8,088.00000	8,053	48.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			3,862.00000	3,897	25.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	25.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			2,862.00000	2,897	33.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	33.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			1,863.00000	1,899	28.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put			1.00000	1	28.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call			879.00000	912	20.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			17.00000	15	20.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			4.00000	4	26.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			2,142.00000	2,107	26.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			1.00000	0	34.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			4,139.00000	4,103	34.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			0.00000	0	42.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			6,138.00000	6,103	42.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	48.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			8,138.00000	8,103	48.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,112.00000	4,147	24.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	24.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,112.00000	3,147	32.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	32.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,113.00000	2,148	29.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			1.00000	1	29.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,120.00000	1,155	21.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			8.00000	7	21.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			6.00000	6	25.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,894.00000	1,859	25.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			1.00000	1	33.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,889.00000	3,853	33.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call			0.00000	0	41.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,888.00000	5,853	41.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	47.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put			7,888.00000	7,853	47.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call			3,812.00000	3,847	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put			0.00000	0	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call			2,812.00000	2,847	32.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put			0.00000	0	32.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call			1,813.00000	1,849	27.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put			1.00000	1	27.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call			832.00000	865	19.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put			20.00000	18	19.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call			4.00000	4	26.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put			2,192.00000	2,157	26.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	10.70	Call		0.00000	0	34.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		4,188.00000	4,153	34.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	42.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		6,188.00000	6,153	42.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	48.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		8,188.00000	8,153	48.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		3,762.00000	3,797	26.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	26.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		2,762.00000	2,797	32.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	32.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		1,764.00000	1,799	27.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		2.00000	2	27.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		785.00000	818	19.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		23.00000	21	19.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		4.00000	4	26.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		2,242.00000	2,206	26.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		0.00000	0	34.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		4,238.00000	4,203	34.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	0	42.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		6,238.00000	6,203	42.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	48.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		8,238.00000	8,203	48.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		3,612.00000	3,647	27.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	27.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		2,612.00000	2,647	32.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	32.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		1,614.00000	1,650	26.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		2.00000	2	26.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		3.00000	3	27.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		2,391.00000	2,356	27.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		0.00000	0	35.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		4,388.00000	4,353	35.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	43.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,388.00000	6,353	43.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	48.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		8,388.00000	8,353	48.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		3,712.00000	3,747	26.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	26.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		2,712.00000	2,747	32.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	32.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		1,714.00000	1,749	26.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		2.00000	2	26.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		739.00000	772	19.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		27.00000	24	19.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		3.00000	4	27.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	8.80	Put		2,291.00000	2,256	27.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		0.00000	0	34.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,288.00000	4,253	34.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	42.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,288.00000	6,253	42.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	48.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,288.00000	8,253	48.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,662.00000	3,697	27.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	27.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,664.00000	1,699	26.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		2.00000	2	26.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		694.00000	726	19.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		32.00000	29	19.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		3.00000	3	27.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,341.00000	2,306	27.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		0.00000	0	34.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,338.00000	4,303	34.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	48.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,338.00000	8,303	48.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.60470	6.56700		16.99	0.00	0	118.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		316.00000	335	16.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		299.00000	280	16.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		296.00000	310	16.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		329.00000	306	16.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		340.00000	360	16.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		273.00000	256	16.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		366.00000	387	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		249.00000	232	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		277.00000	291	17.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		360.00000	336	17.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		296.00000	310	16.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		329.00000	306	16.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		260.00000	273	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		393.00000	368	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		260.00000	273	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		393.00000	368	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		229.00000	240	17.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		462.00000	435	17.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		244.00000	255	17.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		427.00000	401	17.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		229.00000	240	17.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		462.00000	435	17.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		201.00000	211	18.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		534.00000	506	18.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		215.00000	225	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
ZAAD On 15/03/2010 Currency Future	6.85	Put		498.00000	470	18.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		189.00000	198	18.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		572.00000	543	18.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		394.00000	415	16.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		227.00000	211	16.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		452.00000	476	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		185.00000	171	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		178.00000	186	18.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		611.00000	581	18.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		157.00000	164	19.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		690.00000	660	19.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		516.00000	542	16.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		149.00000	137	16.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		550.00000	576	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		133.00000	122	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		483.00000	508	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		166.00000	153	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		422.00000	445	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		205.00000	190	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		621.00000	649	16.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		104.00000	95	16.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		659.00000	688	16.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		92.00000	83	16.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		585.00000	612	16.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		118.00000	108	16.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		516.00000	542	16.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		149.00000	137	16.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		452.00000	476	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		185.00000	171	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,167.00000	4,205	24.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	24.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,167.00000	3,205	30.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		0.00000	0	30.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,171.00000	2,208	25.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		4.00000	4	25.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,185.00000	1,222	18.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		18.00000	17	18.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		43.00000	44	24.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,876.00000	1,839	24.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		5.00000	5	28.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,838.00000	3,800	28.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		1.00000	1	32.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,834.00000	5,797	32.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		1.00000	1	35.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,834.00000	7,796	35.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,067.00000	4,105	24.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	24.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,068.00000	3,105	30.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		1.00000	0	30.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,071.00000	2,109	24.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		4.00000	4	24.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,088.00000	1,125	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		21.00000	20	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		40.00000	40	24.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,973.00000	1,936	24.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		4.00000	5	28.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,937.00000	3,900	28.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		1.00000	1	32.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,934.00000	5,897	32.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		1.00000	1	36.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,934.00000	7,896	36.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,017.00000	4,055	24.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	24.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,018.00000	3,055	31.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		1.00000	1	31.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,022.00000	2,059	24.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		5.00000	5	24.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,040.00000	1,076	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		23.00000	22	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		38.00000	39	25.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		2,021.00000	1,984	25.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		4.00000	4	28.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,987.00000	3,950	28.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		1.00000	1	32.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,984.00000	5,947	32.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		0.00000	0	36.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,983.00000	7,946	36.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		3,967.00000	4,005	24.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	24.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		2,968.00000	3,006	31.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		1.00000	1	31.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		1,972.00000	2,010	24.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		5.00000	5	24.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		994.00000	1,028	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		27.00000	24	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		36.00000	38	25.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		2,069.00000	2,033	25.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		4.00000	4	28.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		4,037.00000	4,000	28.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		1.00000	1	32.82	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	12.60	Put		6,034.00000	5,997	32.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		0.00000	0	36.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		8,033.00000	7,996	36.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		994.00000	1,028	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		27.00000	24	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		3,867.00000	3,905	25.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	25.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		2,868.00000	2,906	30.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		1.00000	1	30.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		1,873.00000	1,910	23.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		6.00000	6	23.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		905.00000	938	16.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		38.00000	33	16.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		32.00000	33	25.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		2,165.00000	2,129	25.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		4.00000	4	28.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		4,137.00000	4,099	28.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		1.00000	1	32.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		6,134.00000	6,097	32.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		0.00000	0	36.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		8,133.00000	8,096	36.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		3,917.00000	3,955	25.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	25.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		2,918.00000	2,956	31.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		1.00000	1	31.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		1,922.00000	1,960	23.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		5.00000	5	23.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		949.00000	983	16.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		32.00000	28	16.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		34.00000	35	25.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		2,117.00000	2,081	25.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		4.00000	4	28.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		4,087.00000	4,049	28.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		1.00000	1	32.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		6,084.00000	6,047	32.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		0.00000	0	36.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		8,083.00000	8,046	36.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,117.00000	4,155	24.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	24.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,117.00000	3,155	30.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	0	30.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,121.00000	2,159	25.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		4.00000	4	25.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,136.00000	1,173	17.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		19.00000	18	17.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	8.45	Call			41.00000	42	24.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put			1,924.00000	1,887	24.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call			5.00000	5	28.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put			3,888.00000	3,850	28.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call			1.00000	1	32.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put			5,884.00000	5,847	32.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call			1.00000	1	36.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put			7,884.00000	7,846	36.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call			3,817.00000	3,855	25.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put			0.00000	0	25.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call			2,818.00000	2,856	30.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put			1.00000	1	30.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call			1,823.00000	1,861	23.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put			6.00000	6	23.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call			862.00000	894	16.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put			45.00000	40	16.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call			30.00000	31	25.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put			2,213.00000	2,177	25.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call			4.00000	4	28.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put			4,187.00000	4,149	28.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call			1.00000	1	33.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put			6,184.00000	6,146	33.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call			0.00000	0	36.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put			8,183.00000	8,146	36.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call			3,717.00000	3,755	26.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put			0.00000	0	26.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call			2,718.00000	2,756	29.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put			1.00000	1	29.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call			1,724.00000	1,762	22.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put			7.00000	7	22.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call			778.00000	809	16.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put			61.00000	54	16.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call			27.00000	28	25.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put			2,310.00000	2,273	25.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call			3.00000	4	29.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put			4,286.00000	4,249	29.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call			1.00000	1	33.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put			6,284.00000	6,246	33.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call			0.00000	0	36.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put			8,283.00000	8,246	36.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call			3,617.00000	3,655	27.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put			0.00000	0	27.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call			2,619.00000	2,656	28.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put			2.00000	2	28.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call			1,626.00000	1,663	21.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	4.95	Put		9.00000	8	21.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		697.00000	727	16.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		80.00000	72	16.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		24.00000	25	25.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		2,407.00000	2,370	25.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		3.00000	3	29.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,386.00000	4,349	29.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		1.00000	1	33.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,384.00000	6,346	33.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		0.00000	0	36.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		8,383.00000	8,346	36.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		3,667.00000	3,705	26.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	26.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		2,669.00000	2,706	29.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		2.00000	1	29.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		1,675.00000	1,713	21.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		8.00000	8	21.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		737.00000	767	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		70.00000	63	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		25.00000	26	25.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,358.00000	2,322	25.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		3.00000	3	29.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		4,336.00000	4,299	29.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		1.00000	1	33.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		6,334.00000	6,296	33.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		0.00000	0	36.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		8,333.00000	8,296	36.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		3,767.00000	3,805	26.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	26.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		2,768.00000	2,806	30.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		1.00000	1	30.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		1,774.00000	1,811	22.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		7.00000	7	22.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		819.00000	851	16.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		52.00000	46	16.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		28.00000	30	25.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		2,261.00000	2,225	25.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		4.00000	4	28.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		4,237.00000	4,199	28.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		1.00000	1	33.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		6,234.00000	6,196	33.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		0.00000	0	36.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		8,233.00000	8,196	36.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			6.64910	6.61200		17.57	664,910.00	100	100.00
ZAAD On 14/06/2010 Currency Future	6.60	Call		400.00000	418	17.50	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	6.60	Put		388.00000	369	17.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call		423.00000	442	17.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put		361.00000	342	17.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call		447.00000	466	17.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put		335.00000	317	17.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call		363.00000	377	17.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put		451.00000	427	17.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call		4,112.00000	4,149	33.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put		0.00000	0	33.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call		3,113.00000	3,151	28.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put		1.00000	1	28.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call		2,121.00000	2,157	22.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put		9.00000	8	22.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call		1,152.00000	1,188	17.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put		40.00000	39	17.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call		84.00000	86	24.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put		1,972.00000	1,937	24.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call		19.00000	20	27.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put		3,907.00000	3,871	27.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call		4.00000	4	29.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put		5,892.00000	5,855	29.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call		2.00000	2	31.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put		7,890.00000	7,853	31.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call		4,062.00000	4,099	33.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put		0.00000	0	33.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call		3,064.00000	3,101	28.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put		2.00000	2	28.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call		2,071.00000	2,108	22.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put		9.00000	9	22.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call		1,106.00000	1,141	16.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put		44.00000	42	16.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call		82.00000	84	24.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put		2,020.00000	1,985	24.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call		18.00000	19	27.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put		3,956.00000	3,920	27.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call		4.00000	4	29.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put		5,942.00000	5,905	29.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call		2.00000	2	32.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put		7,940.00000	7,902	32.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call		4,012.00000	4,049	33.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put		0.00000	0	33.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call		3,014.00000	3,051	27.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put		2.00000	2	27.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call		2,022.00000	2,059	22.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put		10.00000	10	22.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	5.60	Call			1,059.00000	1,095	16.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put			47.00000	46	16.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call			80.00000	81	24.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put			2,068.00000	2,032	24.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call			18.00000	18	27.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put			4,006.00000	3,969	27.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call			3.00000	4	29.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put			5,991.00000	5,954	29.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call			2.00000	2	32.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put			7,990.00000	7,952	32.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call			3,962.00000	3,999	33.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put			0.00000	0	33.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call			2,964.00000	3,001	27.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put			2.00000	2	27.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call			1,973.00000	2,010	21.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put			11.00000	11	21.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call			1,016.00000	1,048	16.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put			54.00000	49	16.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call			381.00000	396	17.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put			419.00000	397	17.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call			76.00000	79	24.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put			2,114.00000	2,080	24.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call			17.00000	18	27.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put			4,055.00000	4,019	27.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call			3.00000	3	29.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put			6,041.00000	6,004	29.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call			1.00000	2	32.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put			8,039.00000	8,002	32.19	0.00	0	0.00

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<b>Total for Derivatives:</b>								<b>73,254,783.90</b>	<b>9,718</b>	<b>962,488.00</b>
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<b>Grand Total:</b>								<b>73,254,783.90</b>	<b>9,718</b>	<b>962,488.00</b>
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