



Daily MTM Report

Daily summary for 28/09/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR5 On 23/07/2011 Bond			15.67900	15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.26600	7.28800			0.00	0	0.00
R155 On 31/08/2011 Bond			7.47500	7.53500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.23500	8.26000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.80000	8.82500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.30000	8.32000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.72000	8.75000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.73000	8.76000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.35000	8.37500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.88500	8.91000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.88500	8.91000			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			8.36000	8.37500			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/12/2009 Currency Future			7.50900	7.52030		17.90	139,742,490.00	18,610	344,252.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		408.00000	394	17.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		138.00000	135	17.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		263.00000	251	17.90	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		243.00000	242	17.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		191.00000	180	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		371.00000	371	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		81.00000	74	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		811.00000	815	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		243.00000	231	18.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		273.00000	272	18.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		224.00000	212	18.43	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		304.00000	303	18.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		119.00000	110	20.57	0.00	0	2,560.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		598.00000	601	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		289.00000	276	17.91	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		219.00000	217	17.91	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		70.00000	64	22.44	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		900.00000	905	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		243.00000	231	18.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		273.00000	272	18.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		139.00000	129	20.04	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		518.00000	520	20.04	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		176.00000	165	19.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		406.00000	406	19.23	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		110.00000	101	20.84	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		639.00000	642	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		191.00000	180	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		371.00000	371	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		24.00000	22	26.98	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,704.00000	1,713	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		0.00000	0	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,680.00000	4,691	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		0.00000	0	35.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,880.00000	5,891	35.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	39.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			7,080.00000	7,091	39.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			317.00000	303	17.92	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			196.00000	194	17.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			207.00000	195	18.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			337.00000	336	18.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			34.00000	31	25.37	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,414.00000	1,422	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			442.00000	427	17.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			121.00000	118	17.97	0.00	0	5,000.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			163.00000	152	19.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			442.00000	443	19.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			128.00000	119	20.30	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			558.00000	560	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			128.00000	119	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			558.00000	560	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			102.00000	94	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			681.00000	685	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			87.00000	80	21.64	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			767.00000	771	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			87.00000	80	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			767.00000	771	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	34.64	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,480.00000	5,491	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			3.00000	2	29.37	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			3,032.00000	3,043	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	32.51	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,780.00000	4,791	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			9.00000	8	28.88	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,389.00000	2,399	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			110.00000	101	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			639.00000	642	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			346.00000	332	17.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			175.00000	173	17.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			150.00000	140	19.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			480.00000	481	19.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			39.00000	35	24.84	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,318.00000	1,326	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			44.00000	39	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,223.00000	1,230	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			94.00000	87	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			724.00000	728	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			76.00000	69	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			855.00000	860	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			65.00000	60	22.70	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		945.00000	951	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		57.00000	52	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		1,037.00000	1,043	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		53.00000	48	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		1,083.00000	1,089	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		61.00000	55	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		991.00000	996	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		76.00000	69	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		855.00000	860	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		61.00000	55	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		991.00000	996	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		70.00000	64	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		900.00000	905	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		18.00000	16	28.58	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,998.00000	2,007	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		53.00000	48	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		1,083.00000	1,089	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		50.00000	45	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		1,130.00000	1,136	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		50.00000	45	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		1,130.00000	1,136	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		41.00000	37	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		1,271.00000	1,278	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		47.00000	42	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		1,176.00000	1,183	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		32.00000	29	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,462.00000	1,470	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		34.00000	31	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,414.00000	1,422	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		36.00000	33	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,366.00000	1,374	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		44.00000	39	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		1,223.00000	1,230	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		30.00000	27	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		1,510.00000	1,518	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		26.00000	23	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		1,655.00000	1,664	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		22.00000	20	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,802.00000	1,811	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		20.00000	18	28.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		1,900.00000	1,909	28.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		19.00000	17	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,949.00000	1,958	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		22.00000	20	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,802.00000	1,811	27.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.55	Call			17.00000	15	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			2,046.00000	2,056	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			19.00000	17	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,949.00000	1,958	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			11.00000	9	28.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,290.00000	2,300	28.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			6.00000	5	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,635.00000	2,646	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			7.00000	6	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,487.00000	2,497	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			10.00000	8	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,339.00000	2,349	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			10.00000	8	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,339.00000	2,349	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			7.00000	6	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,536.00000	2,547	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			4.00000	3	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,834.00000	2,844	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			3.00000	3	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,933.00000	2,944	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			3.00000	2	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,983.00000	2,993	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			2.00000	2	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			3,082.00000	3,093	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			2.00000	1	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,281.00000	3,292	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1.00000	1	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,531.00000	3,542	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1.00000	1	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,481.00000	3,492	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1.00000	1	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,381.00000	3,392	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			4.00000	4	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,784.00000	2,795	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			4.00000	3	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,883.00000	2,894	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			2.00000	2	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			3,132.00000	3,143	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			2.00000	2	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,232.00000	3,243	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			2.00000	1	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,281.00000	3,292	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			5.00000	4	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,685.00000	2,695	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			6.00000	5	29.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,586.00000	2,596	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		3.00000	2	29.37	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		3,032.00000	3,043	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		2.00000	2	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		3,182.00000	3,193	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		6.00000	5	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,586.00000	2,596	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		1.00000	1	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,631.00000	3,642	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		1.00000	1	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,581.00000	3,592	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		1.00000	1	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,780.00000	3,792	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		1.00000	1	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,680.00000	3,692	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		0.00000	0	32.51	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,780.00000	4,791	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		0.00000	0	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		4,080.00000	4,091	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		0.00000	0	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,980.00000	3,991	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		0.00000	0	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,480.00000	4,491	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		0.00000	0	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,880.00000	4,891	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		0.00000	0	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		5,280.00000	5,291	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		0.00000	0	35.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,680.00000	5,691	35.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	0	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,380.00000	4,391	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		0.00000	0	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		5,180.00000	5,191	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		0.00000	0	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,580.00000	5,591	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		27.00000	24	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,607.00000	1,615	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		13.00000	11	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		2,192.00000	2,202	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,580.00000	4,591	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		0.00000	0	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,780.00000	5,791	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		15.00000	13	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		2,095.00000	2,104	28.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.20	Call			5.00000	4	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,685.00000	2,695	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			1.00000	0	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,880.00000	3,891	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			5,080.00000	5,091	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			39.00000	35	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,318.00000	1,326	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,280.00000	4,291	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			6,080.00000	6,091	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,980.00000	4,991	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,580.00000	5,591	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	36.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,180.00000	6,191	36.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	0	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,180.00000	4,191	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,380.00000	5,391	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	36.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,980.00000	5,991	36.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,280.00000	5,291	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			21.00000	19	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,851.00000	1,860	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			8.00000	7	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,438.00000	2,448	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	0	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			4,230.00000	4,241	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,830.00000	4,841	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,430.00000	5,441	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	36.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			6,030.00000	6,041	36.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,280.00000	4,291	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			23.00000	21	27.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,753.00000	1,762	27.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1.00000	1	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,531.00000	3,542	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	30.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.65	Put		4,130.00000	4,141	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		0.00000	0	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,730.00000	4,741	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		0.00000	0	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,330.00000	5,341	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		27.00000	24	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,607.00000	1,615	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,580.00000	4,591	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		12.00000	10	28.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		2,241.00000	2,251	28.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		1.00000	1	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,431.00000	3,442	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		0.00000	0	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		4,030.00000	4,041	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		0.00000	0	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,630.00000	4,641	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		0.00000	0	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,730.00000	5,741	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		1.00000	1	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,780.00000	3,792	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		36.00000	33	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,366.00000	1,374	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		1.00000	1	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,730.00000	3,742	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	0	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,330.00000	4,341	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		24.00000	22	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,704.00000	1,713	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		1.00000	0	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,830.00000	3,841	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		0.00000	0	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		4,430.00000	4,441	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		0.00000	0	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		5,030.00000	5,041	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		0.00000	0	37.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		6,230.00000	6,241	37.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	0	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,380.00000	4,391	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		0.00000	0	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		6,380.00000	6,391	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		0.00000	0	37.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		6,280.00000	6,291	37.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	0	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,330.00000	4,341	31.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,930.00000	4,941	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	36.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			6,130.00000	6,141	36.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	37.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,480.00000	6,491	37.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,130.00000	4,141	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,330.00000	5,341	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	38.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,530.00000	6,541	38.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,930.00000	5,941	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	35.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,830.00000	5,841	35.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			47.00000	42	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,176.00000	1,183	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,130.00000	5,141	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,530.00000	5,541	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			442.00000	427	17.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			121.00000	118	17.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			32.00000	29	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,462.00000	1,470	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			1.00000	1	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,331.00000	3,342	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,030.00000	4,041	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	35.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,830.00000	5,841	35.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			376.00000	362	17.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			156.00000	153	17.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			671.00000	657	18.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			51.00000	48	18.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			191.00000	180	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			371.00000	371	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			713.00000	699	18.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			43.00000	40	18.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			6.00000	5	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,635.00000	2,646	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			630.00000	615	18.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			59.00000	56	18.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			176.00000	165	19.23	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 14/12/2009 Currency Future	7.75	Put		406.00000	406	19.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		5.00000	4	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,734.00000	2,745	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		0.00000	0	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,830.00000	4,841	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		630.00000	615	18.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		59.00000	56	18.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		756.00000	743	18.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		36.00000	34	18.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		3,970.00000	3,959	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		2,471.00000	2,459	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		0.00000	0	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		984.00000	971	18.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		14.00000	12	18.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		0.00000	0	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		8,030.00000	8,041	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		4,220.00000	4,209	27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,720.00000	2,709	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		1,227.00000	1,215	19.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		7.00000	6	19.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		163.00000	152	19.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		442.00000	443	19.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		0.00000	0	42.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		7,780.00000	7,791	42.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		0.00000	0	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		5,130.00000	5,141	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		2,521.00000	2,509	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		0.00000	0	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		1,523.00000	1,512	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		3.00000	3	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		589.00000	575	18.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		69.00000	66	18.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,722.00000	1,711	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		2.00000	2	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		0.00000	0	41.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		7,630.00000	7,641	41.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		2,770.00000	2,759	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		0.00000	0	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		1,772.00000	1,760	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		2.00000	1	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		800.00000	787	18.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		30.00000	28	18.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.25	Call		0.00000	0	42.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		7,730.00000	7,741	42.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call		2,670.00000	2,659	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put		0.00000	0	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call		1,672.00000	1,661	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put		2.00000	2	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call		0.00000	0	42.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put		7,830.00000	7,841	42.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call		2,620.00000	2,609	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put		0.00000	0	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call		1,623.00000	1,611	22.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put		2.00000	2	22.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call		0.00000	0	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put		7,880.00000	7,891	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call		2,870.00000	2,859	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put		0.00000	0	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call		1,872.00000	1,860	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put		1.00000	1	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call		891.00000	878	18.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put		21.00000	19	18.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call		2,920.00000	2,909	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put		0.00000	0	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call		1,921.00000	1,910	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put		1.00000	1	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call		937.00000	924	18.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put		17.00000	15	18.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call		0.00000	0	41.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put		7,580.00000	7,591	41.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call		3,070.00000	3,059	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	0	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,071.00000	2,060	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		1.00000	1	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,080.00000	1,068	18.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		10.00000	9	18.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		289.00000	276	17.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		219.00000	217	17.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		8.00000	7	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		2,438.00000	2,448	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call		0.00000	0	41.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put		7,430.00000	7,441	41.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call		3,170.00000	3,159	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put		0.00000	0	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call		2,171.00000	2,159	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put		1.00000	0	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call		1,178.00000	1,166	19.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.35	Put			8.00000	7	19.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	40.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,330.00000	7,341	40.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,220.00000	3,209	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,221.00000	2,209	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			0.00000	0	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	40.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,280.00000	7,291	40.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,270.00000	3,259	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,271.00000	2,259	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			0.00000	0	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,276.00000	1,264	19.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			6.00000	5	19.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	40.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,230.00000	7,241	40.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,120.00000	3,109	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,121.00000	2,110	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			1.00000	1	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,129.00000	1,117	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			9.00000	8	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	40.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,380.00000	7,391	40.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,470.00000	3,459	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,474.00000	1,462	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			3.00000	3	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			551.00000	536	18.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			80.00000	77	18.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	39.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			7,030.00000	7,041	39.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,570.00000	3,559	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,570.00000	2,559	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,573.00000	1,561	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			3.00000	2	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			0.00000	0	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,930.00000	3,941	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	39.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,930.00000	6,941	39.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	37.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,430.00000	6,441	37.68	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	15.95	Call			0.00000	0	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,430.00000	8,441	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,530.00000	4,541	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,530.00000	8,541	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,370.00000	3,359	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,371.00000	2,359	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,375.00000	1,363	20.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			5.00000	4	20.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			477.00000	462	17.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			106.00000	103	17.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	38.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,630.00000	6,641	38.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,630.00000	8,641	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	38.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,730.00000	6,741	38.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,730.00000	8,741	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,320.00000	3,309	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,321.00000	2,309	26.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	26.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,325.00000	1,313	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			5.00000	4	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	38.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,680.00000	6,691	38.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,680.00000	8,691	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	39.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,880.00000	6,891	39.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,880.00000	8,891	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,930.00000	8,941	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,020.00000	3,009	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,021.00000	2,010	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			1.00000	1	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,031.00000	1,019	18.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			11.00000	10	18.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	39.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.50	Put			6,980.00000	6,991	39.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			8,980.00000	8,991	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			0.00000	0	38.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,780.00000	6,791	38.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,780.00000	8,791	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			3,520.00000	3,509	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,480.00000	8,491	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			3,670.00000	3,659	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	0	37.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			6,330.00000	6,341	37.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	0	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			8,330.00000	8,341	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call			3,420.00000	3,409	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put			0.00000	0	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call			2,421.00000	2,409	27.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put			0.00000	0	27.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call			1,424.00000	1,412	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put			4.00000	3	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call			513.00000	498	17.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put			93.00000	89	17.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call			0.00000	0	38.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put			6,580.00000	6,591	38.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put			8,580.00000	8,591	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call			3,620.00000	3,609	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put			0.00000	0	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call			0.00000	0	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put			8,380.00000	8,391	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call			0.00000	0	39.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put			6,830.00000	6,841	39.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call			0.00000	0	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put			8,830.00000	8,841	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call			3,720.00000	3,709	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put			0.00000	0	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,720.00000	2,709	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,722.00000	1,711	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			2.00000	2	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			756.00000	743	18.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			36.00000	34	18.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	0	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,280.00000	8,291	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,770.00000	3,759	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,230.00000	8,241	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			3,870.00000	3,859	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			14.00000	12	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			2,144.00000	2,153	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			8,130.00000	8,141	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			3,920.00000	3,909	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			15.00000	13	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,095.00000	2,104	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			8,080.00000	8,091	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,820.00000	3,809	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,820.00000	2,809	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,822.00000	1,810	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			1.00000	1	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			845.00000	832	18.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			25.00000	23	18.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			13.00000	11	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,192.00000	2,202	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,180.00000	8,191	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,970.00000	3,959	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			2,970.00000	2,959	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			1,971.00000	1,960	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			1.00000	1	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			984.00000	971	18.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			14.00000	12	18.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			4,020.00000	4,009	27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			7,980.00000	7,991	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			4,070.00000	4,059	27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,070.00000	3,059	30.77	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	4.45	Put		0.00000	0	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,071.00000	2,060	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		1.00000	1	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,080.00000	1,068	18.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		10.00000	9	18.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	42.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		7,930.00000	7,941	42.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.63960	7.64920		18.70	137,512.80	18	11,877.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		776.00000	763	17.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		127.00000	123	17.96	492,000,000.00	4,000	4,000.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		639.00000	626	18.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		189.00000	186	18.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		392.00000	381	18.70	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		393.00000	392	18.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		373.00000	363	18.90	127,050,000.00	350	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		424.00000	423	18.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		355.00000	345	19.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		456.00000	455	19.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		322.00000	312	19.50	1,248,000,000.00	4,000	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		522.00000	522	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		149.00000	143	22.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		1,199.00000	1,203	22.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		415.00000	404	18.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		366.00000	365	18.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		241.00000	233	20.70	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		742.00000	743	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		373.00000	363	18.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		424.00000	423	18.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		31.00000	29	30.64	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,432.00000	3,439	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		14.00000	12	32.67	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,665.00000	4,672	32.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		440.00000	428	18.58	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		340.00000	339	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call		338.00000	328	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put		489.00000	488	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		176.00000	169	22.11	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		1,027.00000	1,029	22.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		105.00000	101	24.72	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,606.00000	1,611	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		65.00000	62	27.28	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,266.00000	2,273	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		201.00000	193	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		902.00000	904	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		76.00000	72	26.72	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	9.65	Put			2,076.00000	2,083	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			306.00000	297	19.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			557.00000	557	19.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			265.00000	256	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			666.00000	667	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			253.00000	244	20.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			704.00000	705	20.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			278.00000	269	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			629.00000	629	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			230.00000	222	20.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			781.00000	782	20.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			184.00000	177	21.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			985.00000	987	21.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			192.00000	185	21.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			943.00000	945	21.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			210.00000	202	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			861.00000	863	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			220.00000	212	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			821.00000	822	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			168.00000	162	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			1,069.00000	1,072	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			155.00000	149	22.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			1,156.00000	1,159	22.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			161.00000	155	22.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			1,112.00000	1,115	22.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			143.00000	137	23.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,243.00000	1,247	23.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			127.00000	121	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,377.00000	1,382	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			113.00000	108	24.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,514.00000	1,519	24.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			122.00000	117	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,423.00000	1,427	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			132.00000	126	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,332.00000	1,337	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			95.00000	91	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,745.00000	1,751	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			89.00000	85	25.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,839.00000	1,845	25.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			80.00000	77	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,981.00000	1,987	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			86.00000	82	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,887.00000	1,892	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			76.00000	72	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,076.00000	2,083	26.72	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	11.50	Call			25.00000	23	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,875.00000	3,883	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			78.00000	75	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			2,029.00000	2,035	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			63.00000	60	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,314.00000	2,320	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			57.00000	54	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,457.00000	2,464	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			48.00000	45	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,699.00000	2,706	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			55.00000	52	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,506.00000	2,512	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			61.00000	58	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,362.00000	2,368	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			61.00000	58	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,362.00000	2,368	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			53.00000	50	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,554.00000	2,561	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			53.00000	50	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,554.00000	2,561	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			42.00000	40	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,893.00000	2,900	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			41.00000	39	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,942.00000	2,949	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			44.00000	41	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,844.00000	2,852	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			40.00000	37	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,990.00000	2,998	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			36.00000	34	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			3,137.00000	3,145	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			32.00000	30	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			3,382.00000	3,390	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			28.00000	26	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,628.00000	3,636	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			28.00000	27	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,579.00000	3,587	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			30.00000	28	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,481.00000	3,488	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			29.00000	27	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,530.00000	3,538	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			34.00000	32	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,235.00000	3,243	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			35.00000	33	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			3,186.00000	3,194	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			32.00000	30	30.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.95	Put		3,333.00000	3,341	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		31.00000	29	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,432.00000	3,439	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		33.00000	31	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,284.00000	3,292	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		37.00000	35	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		3,088.00000	3,096	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		40.00000	37	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,990.00000	2,998	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		35.00000	33	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,186.00000	3,194	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		27.00000	25	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,678.00000	3,686	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		25.00000	24	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,816.00000	3,824	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		26.00000	25	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,727.00000	3,735	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		26.00000	25	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,727.00000	3,735	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		26.00000	24	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,777.00000	3,784	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		23.00000	21	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		4,024.00000	4,032	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		25.00000	23	31.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,826.00000	3,834	31.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		21.00000	20	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		4,122.00000	4,130	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		24.00000	22	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,925.00000	3,933	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		23.00000	22	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,974.00000	3,982	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		70.00000	67	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		2,171.00000	2,177	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		57.00000	54	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,457.00000	2,464	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		50.00000	47	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,650.00000	2,657	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		46.00000	44	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,747.00000	2,754	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		12.00000	10	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,913.00000	4,920	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		83.00000	79	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,934.00000	1,940	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		23.00000	22	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,974.00000	3,982	32.17	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	13.70	Call			6.00000	4	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			6,056.00000	6,064	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			92.00000	88	25.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,792.00000	1,798	25.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			34.00000	32	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,235.00000	3,243	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			6.00000	4	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,907.00000	5,915	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			98.00000	94	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,699.00000	1,704	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			7.00000	5	33.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,807.00000	5,815	33.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			101.00000	97	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,652.00000	1,658	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			30.00000	28	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,481.00000	3,488	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			7.00000	5	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,758.00000	5,765	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			109.00000	104	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,560.00000	1,565	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			7.00000	5	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,658.00000	5,666	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			20.00000	18	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,221.00000	4,228	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			4.00000	3	33.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			6,305.00000	6,313	33.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			73.00000	70	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,124.00000	2,130	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			22.00000	20	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			4,073.00000	4,081	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			20.00000	19	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,171.00000	4,179	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			4.00000	3	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			6,255.00000	6,263	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			20.00000	18	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,221.00000	4,228	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			18.00000	16	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			4,319.00000	4,327	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			17.00000	15	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,418.00000	4,425	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			3.00000	2	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,504.00000	6,513	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			68.00000	65	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,219.00000	2,225	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			27.00000	25	31.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,678.00000	3,686	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		20.00000	19	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,171.00000	4,179	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		19.00000	17	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		4,270.00000	4,278	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		4.00000	3	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,355.00000	6,363	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		5.00000	3	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		6,156.00000	6,164	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		95.00000	91	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,745.00000	1,751	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		6.00000	4	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,857.00000	5,865	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		137.00000	131	23.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,288.00000	1,292	23.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		8.00000	6	33.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,559.00000	5,566	33.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		122.00000	117	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,423.00000	1,427	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		39.00000	36	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,039.00000	3,047	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		29.00000	27	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,530.00000	3,538	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		7.00000	5	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,708.00000	5,715	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		33.00000	31	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,284.00000	3,292	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		26.00000	24	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,777.00000	3,784	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		6.00000	4	33.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,957.00000	5,964	33.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		41.00000	39	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,942.00000	2,949	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		39.00000	36	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,039.00000	3,047	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		8.00000	5	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,608.00000	5,616	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		117.00000	112	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,468.00000	1,473	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		6.00000	4	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		6,007.00000	6,014	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		8.00000	6	33.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,509.00000	5,516	33.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		45.00000	43	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,796.00000	2,803	28.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.00	Call			9.00000	7	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,360.00000	5,367	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			46.00000	44	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,747.00000	2,754	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			9.00000	7	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,310.00000	5,317	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			10.00000	8	32.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			5,211.00000	5,218	32.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			51.00000	49	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,602.00000	2,609	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			48.00000	45	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,699.00000	2,706	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			9.00000	7	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,260.00000	5,268	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			59.00000	56	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,409.00000	2,416	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			12.00000	10	32.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,863.00000	4,871	32.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			68.00000	65	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,219.00000	2,225	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			13.00000	11	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,764.00000	4,771	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			292.00000	282	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			593.00000	593	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			14.00000	12	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,715.00000	4,722	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			55.00000	52	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,506.00000	2,512	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			51.00000	49	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,602.00000	2,609	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			11.00000	9	32.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			5,062.00000	5,069	32.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			65.00000	62	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,266.00000	2,273	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			13.00000	11	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,814.00000	4,821	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			73.00000	70	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,124.00000	2,130	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			86.00000	82	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,887.00000	1,892	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			14.00000	12	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,715.00000	4,722	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			92.00000	88	25.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,792.00000	1,798	25.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			15.00000	13	32.64	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	12.25	Put		4,616.00000	4,623	32.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		465.00000	453	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		316.00000	314	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		3,999.00000	3,990	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,502.00000	2,492	23.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		3.00000	2	23.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,053.00000	1,041	17.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		54.00000	51	17.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		11.00000	9	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		5,012.00000	5,019	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		0.00000	0	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		8,001.00000	8,011	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,249.00000	4,240	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		2,751.00000	2,741	25.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		2.00000	2	25.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,282.00000	1,270	18.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		33.00000	31	18.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		1.00000	1	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,751.00000	7,761	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		576.00000	564	18.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		227.00000	224	18.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		109.00000	104	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,560.00000	1,565	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		101.00000	97	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,652.00000	1,658	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		78.00000	75	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		2,029.00000	2,035	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		18.00000	16	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		4,369.00000	4,376	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,552.00000	2,542	24.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		2.00000	2	24.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		1,567.00000	1,556	19.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		17.00000	16	19.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		705.00000	692	18.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		156.00000	153	18.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		16.00000	14	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,467.00000	4,475	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		8.00000	6	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		5,459.00000	5,466	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		2,701.00000	2,691	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		2.00000	2	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		1,712.00000	1,701	19.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		13.00000	12	19.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.95	Call			813.00000	800	17.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			114.00000	110	17.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			1,760.00000	1,750	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			11.00000	10	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			851.00000	838	17.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			101.00000	98	17.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			2,801.00000	2,791	25.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			2.00000	1	25.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			1,809.00000	1,799	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			10.00000	9	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			889.00000	876	17.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			90.00000	87	17.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,601.00000	2,592	24.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			2.00000	2	24.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,615.00000	1,604	19.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			16.00000	14	19.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			740.00000	727	18.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			141.00000	138	18.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			2,900.00000	2,891	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			1.00000	1	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			1,907.00000	1,897	20.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			8.00000	7	20.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			970.00000	957	17.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			70.00000	67	17.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,950.00000	2,941	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,956.00000	1,946	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			7.00000	6	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,011.00000	998	17.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			62.00000	59	17.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			15.00000	13	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,566.00000	4,574	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,100.00000	3,090	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,105.00000	2,094	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			5.00000	5	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,144.00000	1,131	17.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			44.00000	42	17.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			9.00000	6	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,409.00000	5,417	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,150.00000	3,140	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,154.00000	2,144	21.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			5.00000	4	21.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,189.00000	1,177	18.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.50	Put		40.00000	38	18.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,250.00000	3,240	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		1.00000	1	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,253.00000	2,243	22.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		4.00000	4	22.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		518.00000	506	18.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		269.00000	267	18.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,200.00000	3,190	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		1.00000	1	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,204.00000	2,194	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		4.00000	4	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,236.00000	1,224	18.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		36.00000	34	18.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		491.00000	479	18.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		292.00000	290	18.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,050.00000	3,040	26.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		1.00000	1	26.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,055.00000	2,045	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		6.00000	5	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,098.00000	1,086	17.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		49.00000	46	17.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,300.00000	3,290	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		1.00000	1	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,303.00000	2,293	22.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		4.00000	3	22.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,329.00000	1,317	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		30.00000	28	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		547.00000	535	18.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		248.00000	245	18.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,450.00000	3,440	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		1.00000	0	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,452.00000	2,442	23.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		3.00000	3	23.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		1,471.00000	1,460	19.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		22.00000	20	19.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		3,550.00000	3,540	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		0.00000	0	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		12.00000	9	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		4,962.00000	4,970	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		4.00000	2	33.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		6,454.00000	6,463	33.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		0.00000	0	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		8,451.00000	8,461	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call		3.00000	2	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put		6,554.00000	6,563	33.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.20	Call			0.00000	0	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,551.00000	8,561	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,350.00000	3,340	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			1.00000	1	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,353.00000	2,343	22.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			3.00000	3	22.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,376.00000	1,365	18.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			27.00000	25	18.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			3.00000	2	33.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,654.00000	6,662	33.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,651.00000	8,661	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			2.00000	2	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,753.00000	6,762	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,751.00000	8,761	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			3.00000	2	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,703.00000	6,712	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,701.00000	8,711	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			2.00000	1	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,903.00000	6,912	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,901.00000	8,911	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			2.00000	1	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,953.00000	6,962	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,951.00000	8,961	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,000.00000	2,991	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,005.00000	1,995	20.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			6.00000	6	20.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			2.00000	1	33.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			7,003.00000	7,012	33.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			9,001.00000	9,011	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			2.00000	2	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,803.00000	6,812	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,801.00000	8,811	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,500.00000	3,490	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			0.00000	0	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,519.00000	1,508	19.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			19.00000	18	19.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			671.00000	659	18.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.15	Put			172.00000	169	18.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			16.00000	14	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,517.00000	4,524	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			0.00000	0	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			8,501.00000	8,511	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			3,600.00000	3,590	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			0.00000	0	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			4.00000	3	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			6,405.00000	6,413	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			0.00000	0	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			8,401.00000	8,411	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			3,650.00000	3,640	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	0	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			2,651.00000	2,641	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			2.00000	2	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			1,663.00000	1,653	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			14.00000	13	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			0.00000	0	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			8,351.00000	8,361	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,400.00000	3,390	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put			1.00000	0	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call			2,402.00000	2,392	23.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put			3.00000	3	23.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call			1,423.00000	1,412	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put			24.00000	22	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call			607.00000	594	18.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put			208.00000	205	18.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call			3.00000	2	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put			6,604.00000	6,612	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call			0.00000	0	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put			8,601.00000	8,611	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call			2.00000	2	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put			6,853.00000	6,862	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call			0.00000	0	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put			8,851.00000	8,861	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call			3,750.00000	3,740	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put			0.00000	0	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call			0.00000	0	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put			8,251.00000	8,261	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call			3,799.00000	3,790	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put			0.00000	0	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call			5.00000	3	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put			6,205.00000	6,213	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call			0.00000	0	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put			8,201.00000	8,211	32.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.80	Call		3,849.00000	3,840	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put		0.00000	0	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call		2,851.00000	2,841	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put		1.00000	1	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call		1,858.00000	1,848	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put		9.00000	8	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call		929.00000	916	17.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put		80.00000	77	17.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call		0.00000	0	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put		8,151.00000	8,161	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call		3,949.00000	3,940	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put		0.00000	0	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		2,950.00000	2,941	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		1.00000	1	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		1,956.00000	1,946	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		7.00000	6	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,011.00000	998	17.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		62.00000	59	17.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call		0.00000	0	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put		8,051.00000	8,061	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call		4,099.00000	4,090	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put		0.00000	0	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,100.00000	3,090	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		1.00000	1	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,105.00000	2,094	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		5.00000	5	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,144.00000	1,131	17.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		44.00000	42	17.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		440.00000	428	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		340.00000	339	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call		1.00000	0	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put		7,901.00000	7,911	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call		4,049.00000	4,040	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put		0.00000	0	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call		1.00000	0	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put		7,951.00000	7,961	32.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.76890	7.77600		18.95	466,134,000.00	60,000	16,447.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		840.00000	826	18.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		214.00000	207	18.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		497.00000	484	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		521.00000	515	19.12	51,500,000.00	100	100.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		204.00000	197	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,528.00000	1,528	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		497.00000	484	19.12	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		521.00000	515	19.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.75	Call			516.00000	503	18.95	0.00	0	433.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			490.00000	484	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			478.00000	466	19.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			552.00000	547	19.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			538.00000	525	18.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			462.00000	456	18.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			356.00000	346	20.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			830.00000	827	20.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			344.00000	334	20.75	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			868.00000	865	20.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			444.00000	432	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			618.00000	613	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			49.00000	46	31.23	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,423.00000	4,428	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			30.00000	29	33.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,654.00000	5,660	33.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			5.00000	4	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,729.00000	9,735	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			461.00000	448	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			585.00000	580	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			173.00000	166	24.36	0.00	0	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,797.00000	1,798	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			125.00000	121	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,349.00000	2,352	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			585.00000	572	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			409.00000	403	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			428.00000	416	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			652.00000	647	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			321.00000	311	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			945.00000	942	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			412.00000	400	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			686.00000	682	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			383.00000	372	20.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			757.00000	753	20.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			369.00000	358	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			793.00000	790	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			332.00000	322	20.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			906.00000	903	20.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			299.00000	290	21.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			1,023.00000	1,021	21.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			280.00000	271	21.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			1,104.00000	1,102	21.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			310.00000	300	21.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			984.00000	981	21.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			290.00000	280	21.57	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 14/06/2010 Currency Future	8.55	Put		1,064.00000	1,061	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		271.00000	262	21.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		1,145.00000	1,143	21.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		193.00000	186	23.70	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,617.00000	1,617	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		262.00000	253	22.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		1,186.00000	1,184	22.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		246.00000	237	22.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		1,270.00000	1,269	22.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		254.00000	245	22.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		1,228.00000	1,226	22.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		238.00000	230	22.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		1,312.00000	1,311	22.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		217.00000	210	23.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,441.00000	1,441	23.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call		231.00000	223	22.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put		1,355.00000	1,354	22.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		211.00000	203	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		1,485.00000	1,484	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		199.00000	192	23.54	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,573.00000	1,573	23.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		224.00000	216	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		1,398.00000	1,397	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		164.00000	158	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,888.00000	1,889	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		151.00000	146	25.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		2,025.00000	2,027	25.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		159.00000	154	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,933.00000	1,935	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		144.00000	139	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		2,118.00000	2,120	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		155.00000	150	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,979.00000	1,981	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		54.00000	52	30.79	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		4,178.00000	4,183	30.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		148.00000	142	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		2,072.00000	2,074	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		116.00000	111	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		2,490.00000	2,493	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		102.00000	98	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,726.00000	2,729	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		113.00000	109	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		2,537.00000	2,540	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		122.00000	118	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,396.00000	2,399	26.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.40	Call			173.00000	166	24.36	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,797.00000	1,798	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			140.00000	135	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,164.00000	2,166	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			132.00000	128	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,256.00000	2,259	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			119.00000	114	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,443.00000	2,446	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			107.00000	103	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,631.00000	2,634	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			44.00000	42	31.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,668.00000	4,673	31.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			136.00000	131	25.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,210.00000	2,212	25.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			129.00000	124	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,303.00000	2,305	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			110.00000	106	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,584.00000	2,587	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			105.00000	100	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,679.00000	2,682	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			43.00000	41	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,717.00000	4,722	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			132.00000	128	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,256.00000	2,259	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			107.00000	103	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,631.00000	2,634	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			97.00000	93	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,821.00000	2,824	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			40.00000	38	32.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,864.00000	4,870	32.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			122.00000	118	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,396.00000	2,399	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			105.00000	100	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,679.00000	2,682	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			100.00000	96	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,774.00000	2,777	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			95.00000	91	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,869.00000	2,872	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			90.00000	87	27.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,964.00000	2,968	27.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			38.00000	36	32.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			5,012.00000	5,017	32.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			136.00000	131	25.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,210.00000	2,212	25.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			41.00000	39	31.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,815.00000	4,820	31.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			168.00000	162	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,842.00000	1,843	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			129.00000	124	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,303.00000	2,305	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			538.00000	525	18.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			462.00000	456	18.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			140.00000	135	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,164.00000	2,166	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			48.00000	45	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,472.00000	4,477	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			561.00000	548	18.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			435.00000	429	18.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			177.00000	171	24.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,751.00000	1,752	24.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			168.00000	162	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,842.00000	1,843	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			47.00000	44	31.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,521.00000	4,526	31.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			182.00000	176	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,706.00000	1,707	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,027.00000	4,020	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			2,533.00000	2,525	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			7.00000	7	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,126.00000	1,114	17.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			100.00000	95	17.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			70.00000	67	29.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,544.00000	3,548	29.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			22.00000	20	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,496.00000	6,501	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			12.00000	11	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,986.00000	7,992	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,276.00000	4,269	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			2,781.00000	2,774	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			5.00000	5	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,340.00000	1,329	17.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			64.00000	60	17.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			77.00000	74	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			3,301.00000	3,305	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			42.00000	40	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,766.00000	4,771	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			24.00000	23	34.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			6,248.00000	6,254	34.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.50	Call		14.00000	12	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,738.00000	7,743	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		718.00000	704	18.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		292.00000	285	18.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		188.00000	181	23.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,662.00000	1,662	23.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		159.00000	154	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,933.00000	1,935	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		56.00000	53	30.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		4,130.00000	4,134	30.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		2,583.00000	2,575	21.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		7.00000	6	21.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		1,612.00000	1,602	18.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		36.00000	33	18.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		808.00000	794	18.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		232.00000	225	18.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		71.00000	68	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,495.00000	3,499	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		32.00000	31	33.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,456.00000	5,462	33.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		1,799.00000	1,790	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		23.00000	21	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		941.00000	927	17.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		165.00000	159	17.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		52.00000	50	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		4,276.00000	4,281	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		35.00000	33	32.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		5,259.00000	5,264	32.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		67.00000	64	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,641.00000	3,645	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		45.00000	43	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,619.00000	4,624	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		31.00000	29	33.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,605.00000	5,610	33.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		2,831.00000	2,823	23.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		5.00000	5	23.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		1,847.00000	1,838	18.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		21.00000	19	18.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		976.00000	963	17.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		150.00000	144	17.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		444.00000	432	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		618.00000	613	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		65.00000	62	29.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,739.00000	3,743	29.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		30.00000	28	33.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,704.00000	5,709	33.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		2,682.00000	2,674	22.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		6.00000	5	22.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		1,705.00000	1,696	18.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		29.00000	27	18.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		872.00000	859	17.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		196.00000	190	17.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		397.00000	386	20.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		721.00000	717	20.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		93.00000	89	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,917.00000	2,920	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		61.00000	59	30.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,885.00000	3,890	30.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		28.00000	27	33.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,852.00000	5,858	33.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		2,632.00000	2,625	22.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		6.00000	6	22.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		1,658.00000	1,649	18.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		32.00000	30	18.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		60.00000	58	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,934.00000	3,939	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		40.00000	38	32.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,914.00000	4,919	32.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		28.00000	26	33.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,902.00000	5,907	33.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		88.00000	85	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		3,012.00000	3,016	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		59.00000	57	30.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,983.00000	3,988	30.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		39.00000	37	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,963.00000	4,968	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		27.00000	26	33.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,951.00000	5,957	33.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		64.00000	61	29.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,788.00000	3,792	29.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		29.00000	28	33.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,753.00000	5,759	33.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		2,881.00000	2,873	23.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		5.00000	4	23.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		1,894.00000	1,886	18.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		18.00000	17	18.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,012.00000	999	17.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		136.00000	131	17.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		102.00000	98	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,726.00000	2,729	27.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.40	Call			66.00000	63	29.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,690.00000	3,694	29.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			2,930.00000	2,923	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			4.00000	4	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			1,942.00000	1,934	18.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			16.00000	15	18.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,050.00000	1,037	17.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			124.00000	118	17.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			2,980.00000	2,973	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			4.00000	4	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			1,991.00000	1,982	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			15.00000	13	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,088.00000	1,075	17.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			112.00000	106	17.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			69.00000	66	29.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,593.00000	3,597	29.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			46.00000	44	31.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,570.00000	4,575	31.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			31.00000	30	33.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,555.00000	5,561	33.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,129.00000	3,122	24.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			3.00000	3	24.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,137.00000	2,129	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			11.00000	10	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,210.00000	1,199	17.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			84.00000	80	17.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			73.00000	70	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,447.00000	3,451	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			33.00000	31	32.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			5,407.00000	5,412	32.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,179.00000	3,172	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			3.00000	3	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,187.00000	2,179	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			11.00000	10	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,253.00000	1,242	17.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			77.00000	73	17.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			74.00000	71	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			3,398.00000	3,402	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			50.00000	47	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			4,374.00000	4,379	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			34.00000	32	32.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			5,358.00000	5,363	32.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,229.00000	3,221	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			3.00000	3	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,236.00000	2,228	19.96	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	5.55	Put			10.00000	9	19.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,297.00000	1,285	17.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			71.00000	66	17.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			610.00000	597	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			384.00000	378	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			76.00000	73	28.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			3,350.00000	3,354	28.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			51.00000	48	31.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			4,325.00000	4,330	31.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			34.00000	32	32.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			5,308.00000	5,313	32.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,279.00000	3,271	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			3.00000	2	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,286.00000	2,278	20.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			10.00000	9	20.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			635.00000	622	18.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			359.00000	353	18.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,080.00000	3,072	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			4.00000	3	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,088.00000	2,080	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			12.00000	11	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,168.00000	1,156	17.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			92.00000	87	17.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			20.00000	18	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,744.00000	6,749	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			62.00000	60	30.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,836.00000	3,841	30.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			19.00000	18	34.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,793.00000	6,799	34.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			19.00000	17	34.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,843.00000	6,849	34.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,478.00000	3,471	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	2	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,484.00000	2,476	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			8.00000	7	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,520.00000	1,510	18.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			44.00000	41	18.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			747.00000	733	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			271.00000	264	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			37.00000	36	32.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			5,061.00000	5,067	32.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			21.00000	20	34.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,545.00000	6,551	34.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,528.00000	3,520	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			2.00000	2	26.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,565.00000	1,556	18.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			39.00000	37	18.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			777.00000	763	18.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			251.00000	244	18.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			9.00000	8	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,483.00000	8,489	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,428.00000	3,421	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,434.00000	2,426	21.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			8.00000	7	21.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,474.00000	1,464	17.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			48.00000	45	17.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			21.00000	19	34.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,595.00000	6,601	34.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			9.00000	8	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,583.00000	8,589	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,328.00000	3,321	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			2.00000	2	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,335.00000	2,327	20.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			9.00000	8	20.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,385.00000	1,374	17.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			59.00000	55	17.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			662.00000	649	18.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			336.00000	330	18.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			20.00000	19	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,694.00000	6,700	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			8.00000	7	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,682.00000	8,688	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			8.00000	7	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,782.00000	8,788	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			8.00000	7	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,732.00000	8,738	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			88.00000	85	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			3,012.00000	3,016	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			39.00000	37	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,963.00000	4,968	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			18.00000	17	34.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,942.00000	6,948	34.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			7.00000	6	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,931.00000	8,937	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			18.00000	17	34.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,942.00000	6,948	34.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			3,030.00000	3,022	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			4.00000	4	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,039.00000	2,031	18.84	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	5.75	Put			13.00000	12	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call			86.00000	83	28.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put			3,060.00000	3,064	28.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call			18.00000	16	34.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put			6,992.00000	6,998	34.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call			7.00000	6	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put			8,981.00000	8,987	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call			85.00000	81	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			3,109.00000	3,112	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			18.00000	16	35.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			7,042.00000	7,047	35.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			7.00000	6	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			9,031.00000	9,037	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			8.00000	7	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,832.00000	8,838	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			9.00000	8	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,533.00000	8,539	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			3,578.00000	3,570	27.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put			2.00000	1	27.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call			22.00000	21	34.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			6,446.00000	6,452	34.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			10.00000	9	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			8,434.00000	8,440	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			3,628.00000	3,620	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			2.00000	1	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call			23.00000	21	34.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,397.00000	6,402	34.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			10.00000	9	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			8,384.00000	8,390	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call			3,727.00000	3,720	27.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put			1.00000	1	27.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call			2,732.00000	2,724	22.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put			6.00000	5	22.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call			1,752.00000	1,743	18.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put			26.00000	24	18.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call			906.00000	893	17.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put			180.00000	174	17.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call			24.00000	22	34.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put			6,298.00000	6,303	34.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call			10.00000	9	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			8,284.00000	8,290	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			3,777.00000	3,770	28.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put			1.00000	1	28.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call			11.00000	10	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put			8,235.00000	8,241	35.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.90	Call			3,877.00000	3,870	28.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	28.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			25.00000	24	34.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			6,149.00000	6,155	34.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			11.00000	10	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			8,135.00000	8,141	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			3,927.00000	3,920	28.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Put			1.00000	1	28.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			26.00000	24	34.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			6,100.00000	6,105	34.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			12.00000	10	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			8,086.00000	8,092	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			3,827.00000	3,820	28.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			1.00000	1	28.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,831.00000	2,823	23.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			5.00000	5	23.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,847.00000	1,838	18.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			21.00000	19	18.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			976.00000	963	17.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			150.00000	144	17.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			53.00000	51	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			4,227.00000	4,232	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			25.00000	23	34.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			6,199.00000	6,204	34.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			11.00000	10	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put			8,185.00000	8,191	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call			3,977.00000	3,970	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put			1.00000	1	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			2,980.00000	2,973	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			4.00000	4	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			1,991.00000	1,982	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			15.00000	13	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,088.00000	1,075	17.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			112.00000	106	17.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call			57.00000	54	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put			4,081.00000	4,085	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call			26.00000	25	34.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put			6,050.00000	6,056	34.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call			12.00000	11	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put			8,036.00000	8,042	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call			58.00000	56	30.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put			4,032.00000	4,037	30.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call			27.00000	25	34.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put			6,001.00000	6,007	34.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call			4,077.00000	4,069	29.45	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 14/06/2010 Currency Future	3.70	Put		1.00000	1	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,080.00000	3,072	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		4.00000	3	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,088.00000	2,080	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		12.00000	11	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,168.00000	1,156	17.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		92.00000	87	17.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Call		13.00000	11	35.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		7,937.00000	7,942	35.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			7.89780	7.90370		19.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		603.00000	595	19.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		600.00000	597	19.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		585.00000	576	19.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		631.00000	628	19.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		624.00000	615	19.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		570.00000	567	19.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		645.00000	636	19.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		541.00000	538	19.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		624.00000	615	19.23	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		570.00000	567	19.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		446.00000	439	20.77	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		943.00000	941	20.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		533.00000	525	19.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		730.00000	727	19.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		550.00000	542	19.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		696.00000	694	19.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		517.00000	509	20.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		764.00000	762	20.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		473.00000	465	20.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		869.00000	868	20.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		487.00000	480	20.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		834.00000	832	20.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,508.00000	3,502	24.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		4.00000	4	24.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,520.00000	2,513	20.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		16.00000	15	20.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,577.00000	1,568	17.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		73.00000	70	17.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		842.00000	832	18.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		338.00000	334	18.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		171.00000	168	26.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,667.00000	2,670	26.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		86.00000	84	30.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,582.00000	4,586	30.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		48.00000	47	33.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	14.40	Put		6,545.00000	6,549	33.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		26.00000	25	35.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put		8,523.00000	8,528	35.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call		3,657.00000	3,651	25.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put		3.00000	3	25.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call		2,667.00000	2,660	21.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put		13.00000	12	21.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call		1,710.00000	1,702	18.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put		56.00000	54	18.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call		928.00000	918	18.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put		275.00000	271	18.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call		182.00000	179	25.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put		2,528.00000	2,531	25.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call		90.00000	88	30.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put		4,436.00000	4,440	30.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call		50.00000	49	33.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put		6,397.00000	6,401	33.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call		28.00000	27	35.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put		8,374.00000	8,379	35.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call		3,607.00000	3,601	25.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put		4.00000	3	25.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call		2,618.00000	2,611	20.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put		14.00000	13	20.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call		1,665.00000	1,657	18.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put		62.00000	59	18.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call		899.00000	889	18.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put		295.00000	291	18.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call		178.00000	175	25.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put		2,575.00000	2,577	25.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		88.00000	86	30.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,485.00000	4,489	30.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		50.00000	48	33.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,446.00000	6,450	33.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		28.00000	27	35.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,424.00000	8,429	35.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call		3,757.00000	3,751	26.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put		3.00000	3	26.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call		2,765.00000	2,759	21.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put		11.00000	11	21.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		1,801.00000	1,793	18.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		47.00000	45	18.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		990.00000	980	17.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		237.00000	232	17.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		190.00000	187	25.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		2,437.00000	2,439	25.64	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 13/09/2010 Currency Future	12.15	Call			93.00000	91	30.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put			4,339.00000	4,343	30.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call			52.00000	50	33.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put			6,298.00000	6,303	33.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call			29.00000	28	35.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put			8,276.00000	8,281	35.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call			3,806.00000	3,800	26.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put			3.00000	3	26.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call			2,814.00000	2,808	21.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put			11.00000	10	21.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call			1,847.00000	1,839	18.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put			43.00000	41	18.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call			1,023.00000	1,012	17.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put			219.00000	215	17.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call			194.00000	191	25.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put			2,391.00000	2,393	25.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call			95.00000	93	29.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put			4,291.00000	4,295	29.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call			53.00000	51	33.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put			6,249.00000	6,253	33.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call			30.00000	29	35.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put			8,226.00000	8,231	35.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call			3,856.00000	3,850	26.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put			3.00000	2	26.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call			2,864.00000	2,857	22.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put			10.00000	9	22.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call			1,893.00000	1,885	18.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put			39.00000	37	18.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call			1,056.00000	1,046	17.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put			202.00000	198	17.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call			199.00000	195	25.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put			2,345.00000	2,347	25.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call			96.00000	94	29.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put			4,243.00000	4,246	29.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			54.00000	52	33.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			6,200.00000	6,204	33.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			31.00000	30	35.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			8,177.00000	8,182	35.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			3,956.00000	3,950	27.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			2.00000	2	27.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			2,962.00000	2,956	22.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			9.00000	8	22.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			1,986.00000	1,979	18.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			32.00000	31	18.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,124.00000	1,114	17.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	6.95	Put			171.00000	166	17.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			208.00000	204	25.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			2,254.00000	2,256	25.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			100.00000	98	29.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			4,146.00000	4,150	29.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			55.00000	54	33.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			6,101.00000	6,106	33.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			32.00000	31	35.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			8,079.00000	8,083	35.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			4,006.00000	4,000	27.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			2.00000	2	27.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			3,012.00000	3,005	22.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			8.00000	8	22.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call			2,033.00000	2,026	18.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			29.00000	28	18.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,160.00000	1,150	17.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			156.00000	152	17.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			213.00000	209	25.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			2,209.00000	2,211	25.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			102.00000	99	29.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			4,098.00000	4,102	29.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			56.00000	54	33.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			6,052.00000	6,057	33.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			33.00000	32	35.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			8,029.00000	8,034	35.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,105.00000	4,099	27.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			1.00000	1	27.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,111.00000	3,105	23.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put			7.00000	7	23.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call			2,130.00000	2,122	18.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put			26.00000	25	18.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call			1,239.00000	1,229	17.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put			135.00000	132	17.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call			222.00000	218	24.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put			2,118.00000	2,120	24.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call			105.00000	102	29.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put			4,001.00000	4,005	29.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call			57.00000	56	32.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put			5,954.00000	5,958	32.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call			34.00000	33	35.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put			7,930.00000	7,935	35.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call			4,055.00000	4,049	27.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put			2.00000	2	27.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call			3,061.00000	3,055	22.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put			8.00000	7	22.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	5.85	Call		2,081.00000	2,074	18.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put		28.00000	26	18.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call		1,199.00000	1,189	17.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put		145.00000	141	17.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call		217.00000	213	24.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put		2,164.00000	2,165	24.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call		103.00000	101	29.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put		4,049.00000	4,053	29.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call		57.00000	55	32.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put		6,003.00000	6,007	32.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call		33.00000	32	35.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put		7,980.00000	7,984	35.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.01210	8.01830		19.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		696.00000	688	19.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		678.00000	676	19.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		678.00000	670	19.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		709.00000	708	19.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		660.00000	652	19.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put		742.00000	740	19.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call		716.00000	708	19.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put		648.00000	646	19.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call		523.00000	516	20.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put		1,055.00000	1,054	20.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		510.00000	503	20.96	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		1,092.00000	1,091	20.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		626.00000	618	19.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		807.00000	806	19.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		643.00000	635	19.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		774.00000	773	19.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		594.00000	586	20.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		876.00000	874	20.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		564.00000	557	20.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		946.00000	945	20.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		536.00000	529	20.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		1,018.00000	1,017	20.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		550.00000	543	20.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		982.00000	981	20.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,526.00000	3,519	23.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		8.00000	7	23.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,544.00000	2,536	19.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		25.00000	24	19.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,625.00000	1,616	17.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		107.00000	104	17.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		925.00000	916	18.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		407.00000	404	18.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	10.50	Call			230.00000	227	25.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put			2,712.00000	2,715	25.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call			124.00000	122	29.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put			4,606.00000	4,610	29.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call			76.00000	74	32.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put			6,557.00000	6,562	32.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call			45.00000	44	34.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put			8,527.00000	8,532	34.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call			3,625.00000	3,619	24.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put			7.00000	7	24.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call			2,640.00000	2,633	20.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put			22.00000	21	20.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call			1,710.00000	1,702	17.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put			92.00000	90	17.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call			980.00000	970	18.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put			361.00000	358	18.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call			239.00000	235	25.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put			2,620.00000	2,623	25.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call			128.00000	126	29.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put			4,509.00000	4,514	29.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call			78.00000	76	32.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put			6,459.00000	6,464	32.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call			47.00000	46	34.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put			8,428.00000	8,434	34.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call			3,576.00000	3,569	23.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put			7.00000	7	23.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call			2,592.00000	2,585	19.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put			24.00000	23	19.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call			1,668.00000	1,659	17.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put			99.00000	97	17.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call			952.00000	943	18.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put			384.00000	381	18.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call			234.00000	231	25.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put			2,666.00000	2,669	25.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call			126.00000	124	29.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put			4,558.00000	4,562	29.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call			77.00000	75	32.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put			6,508.00000	6,513	32.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call			46.00000	45	34.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put			8,477.00000	8,483	34.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call			3,774.00000	3,768	24.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put			6.00000	6	24.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call			2,786.00000	2,779	20.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put			18.00000	17	20.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call			1,841.00000	1,833	18.09	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 13/12/2010 Currency Future	6.25	Put		73.00000	71	18.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call		1,066.00000	1,057	17.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put		298.00000	295	17.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		610.00000	602	20.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put		841.00000	840	20.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call		253.00000	249	24.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put		2,485.00000	2,487	24.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call		133.00000	131	28.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put		4,365.00000	4,369	28.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call		81.00000	79	32.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put		6,312.00000	6,317	32.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call		50.00000	48	34.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put		8,281.00000	8,286	34.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call		3,824.00000	3,817	25.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put		6.00000	5	25.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call		2,835.00000	2,828	20.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put		17.00000	16	20.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call		1,886.00000	1,878	18.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put		68.00000	66	18.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call		1,097.00000	1,087	17.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put		278.00000	275	17.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call		258.00000	254	24.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put		2,440.00000	2,442	24.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call		135.00000	133	28.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put		4,317.00000	4,321	28.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call		82.00000	80	31.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put		6,263.00000	6,268	31.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call		50.00000	49	34.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put		8,232.00000	8,237	34.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call		3,874.00000	3,867	25.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put		5.00000	5	25.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call		2,884.00000	2,877	20.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put		16.00000	15	20.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		1,931.00000	1,922	18.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		62.00000	60	18.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,128.00000	1,118	17.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		260.00000	256	17.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		263.00000	259	24.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,395.00000	2,397	24.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		138.00000	135	28.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,269.00000	4,273	28.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		83.00000	81	31.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		6,214.00000	6,219	31.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		51.00000	50	34.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		8,183.00000	8,188	34.12	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 13/12/2010 Currency Future	4.10	Call			3,923.00000	3,917	25.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put			5.00000	5	25.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call			2,933.00000	2,926	20.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put			14.00000	14	20.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call			1,976.00000	1,968	18.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put			57.00000	56	18.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call			1,160.00000	1,150	17.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put			242.00000	238	17.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call			268.00000	264	24.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put			2,350.00000	2,352	24.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call			140.00000	138	28.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put			4,221.00000	4,225	28.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call			84.00000	82	31.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put			6,165.00000	6,170	31.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call			53.00000	51	34.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put			8,134.00000	8,139	34.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call			3,973.00000	3,966	25.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put			5.00000	4	25.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call			2,982.00000	2,975	21.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put			13.00000	13	21.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call			2,021.00000	2,013	18.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put			53.00000	51	18.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call			1,193.00000	1,183	17.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put			224.00000	221	17.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call			274.00000	270	24.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put			2,305.00000	2,308	24.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call			142.00000	140	28.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put			4,173.00000	4,178	28.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call			85.00000	83	31.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put			6,117.00000	6,121	31.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call			54.00000	52	34.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put			8,085.00000	8,090	34.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Call			4,023.00000	4,016	26.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put			4.00000	4	26.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call			3,031.00000	3,024	21.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put			12.00000	12	21.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call			2,067.00000	2,059	18.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put			48.00000	47	18.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call			1,226.00000	1,217	17.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put			208.00000	204	17.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call			279.00000	275	24.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put			2,261.00000	2,263	24.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call			144.00000	142	28.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put			4,126.00000	4,130	28.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call			86.00000	85	31.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	14.00	Put		6,068.00000	6,072	31.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call		55.00000	53	34.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put		8,036.00000	8,041	34.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call		4,072.00000	4,066	26.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put		4.00000	4	26.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call		3,080.00000	3,073	21.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put		12.00000	11	21.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call		2,114.00000	2,106	18.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put		45.00000	44	18.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call		1,264.00000	1,254	17.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put		195.00000	192	17.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call		285.00000	280	24.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put		2,216.00000	2,218	24.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call		146.00000	144	28.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put		4,078.00000	4,082	28.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call		87.00000	85	31.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put		6,019.00000	6,023	31.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call		55.00000	54	34.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put		7,987.00000	7,992	34.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			11.92620	11.98650		15.39	4,353,063.00	365	37,164.00
£ / R On 14/12/2009 Currency Future	12.00	Call		358.00000	308	15.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		371.00000	382	15.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		224.00000	185	16.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		637.00000	659	16.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		267.00000	224	16.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		531.00000	548	16.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		252.00000	211	16.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		565.00000	584	16.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		238.00000	198	16.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		601.00000	621	16.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		177.00000	144	17.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		790.00000	818	17.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		167.00000	135	17.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		830.00000	859	17.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		132.00000	105	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		996.00000	1,029	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		157.00000	127	17.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		871.00000	901	17.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		149.00000	119	17.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		912.00000	943	17.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		125.00000	99	18.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		1,038.00000	1,073	18.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		111.00000	87	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		1,125.00000	1,161	18.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.95	Call			118.00000	93	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			1,081.00000	1,117	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			105.00000	82	18.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			1,169.00000	1,206	18.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			94.00000	73	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			1,258.00000	1,297	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			80.00000	61	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			1,393.00000	1,435	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			61.00000	46	20.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,624.00000	1,670	20.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			58.00000	44	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,671.00000	1,717	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			55.00000	41	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,718.00000	1,765	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			58.00000	44	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,671.00000	1,717	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			52.00000	39	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,766.00000	1,813	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			50.00000	37	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,813.00000	1,861	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			43.00000	32	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,956.00000	2,005	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			45.00000	33	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,908.00000	1,957	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			71.00000	55	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,485.00000	1,528	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			89.00000	69	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,302.00000	1,343	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			68.00000	52	19.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,531.00000	1,575	19.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			55.00000	41	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,718.00000	1,765	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			47.00000	35	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,861.00000	1,909	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			45.00000	33	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,908.00000	1,957	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			50.00000	37	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,813.00000	1,861	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			64.00000	49	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,578.00000	1,622	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			71.00000	55	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,485.00000	1,528	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			75.00000	58	19.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,439.00000	1,482	19.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			89.00000	69	19.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.20	Put		1,302.00000	1,343	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		94.00000	73	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		1,258.00000	1,297	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		99.00000	78	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		1,213.00000	1,251	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		52.00000	39	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		1,766.00000	1,813	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		68.00000	52	19.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		1,531.00000	1,575	19.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		99.00000	78	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		1,213.00000	1,251	18.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		58.00000	44	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,671.00000	1,717	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		31.00000	23	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		2,344.00000	2,397	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		39.00000	29	21.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		2,052.00000	2,103	21.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		37.00000	28	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		2,101.00000	2,152	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		37.00000	28	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		2,101.00000	2,152	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		36.00000	27	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		2,149.00000	2,201	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		32.00000	24	22.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		2,295.00000	2,348	22.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		28.00000	21	23.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		2,491.00000	2,545	23.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		30.00000	23	23.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		2,393.00000	2,446	23.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		29.00000	22	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		2,442.00000	2,496	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		27.00000	21	23.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		2,540.00000	2,594	23.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		21.00000	16	25.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		2,934.00000	2,990	25.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		22.00000	17	25.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		2,885.00000	2,940	25.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		25.00000	19	24.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		2,639.00000	2,693	24.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		24.00000	18	24.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		2,737.00000	2,792	24.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		22.00000	17	24.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		2,836.00000	2,891	24.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		20.00000	15	25.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		3,033.00000	3,089	25.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.10	Call			19.00000	15	26.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			3,132.00000	3,188	26.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			18.00000	14	26.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			3,231.00000	3,288	26.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			15.00000	12	28.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			3,628.00000	3,686	28.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			36.00000	27	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			2,149.00000	2,201	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			33.00000	25	22.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			2,247.00000	2,299	22.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			43.00000	32	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,956.00000	2,005	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			25.00000	19	24.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,639.00000	2,693	24.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			34.00000	26	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			2,198.00000	2,250	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			26.00000	20	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,589.00000	2,644	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			24.00000	19	24.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,688.00000	2,742	24.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			23.00000	18	24.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,786.00000	2,841	24.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			18.00000	14	26.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			3,182.00000	3,238	26.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			45.00000	33	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,908.00000	1,957	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			41.00000	30	21.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			2,004.00000	2,054	21.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			34.00000	26	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			2,198.00000	2,250	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			26.00000	20	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,589.00000	2,644	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			20.00000	16	25.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,984.00000	3,040	25.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			24.00000	19	24.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,688.00000	2,742	24.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			19.00000	15	25.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			3,083.00000	3,139	25.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			29.00000	22	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,442.00000	2,496	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			21.00000	16	25.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,934.00000	2,990	25.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			30.00000	23	23.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,393.00000	2,446	23.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			3,689.00000	3,628	30.12	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	8.30	Put		3.00000	2	30.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		2,203.00000	2,142	23.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		17.00000	15	23.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		799.00000	743	16.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		112.00000	117	16.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		140.00000	112	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		954.00000	986	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		14.00000	11	28.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		3,827.00000	3,885	28.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		6.00000	4	32.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		5,319.00000	5,378	32.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		3.00000	2	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		6,816.00000	6,876	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		1.00000	1	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		8,315.00000	8,375	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		4,138.00000	4,077	31.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		1.00000	1	31.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		2,646.00000	2,584	25.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		9.00000	8	25.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		1,185.00000	1,124	16.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		49.00000	48	16.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		16.00000	13	27.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		3,380.00000	3,437	27.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		7.00000	6	31.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		4,871.00000	4,929	31.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		3.00000	2	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		6,367.00000	6,426	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		2.00000	1	38.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		7,865.00000	7,925	38.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		4,387.00000	4,327	31.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		1.00000	0	31.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		2,893.00000	2,832	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		7.00000	6	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		1,424.00000	1,362	18.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		38.00000	36	18.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		319.00000	272	15.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		432.00000	445	15.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		8.00000	7	30.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		4,622.00000	4,680	30.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		4.00000	3	34.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		6,117.00000	6,177	34.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		2.00000	2	37.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		7,615.00000	7,675	37.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		125.00000	99	18.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		1,038.00000	1,073	18.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.25	Call		84.00000	65	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		1,348.00000	1,389	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		39.00000	29	21.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		2,052.00000	2,103	21.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		75.00000	58	19.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		1,439.00000	1,482	19.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		36.00000	27	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		2,149.00000	2,201	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		41.00000	30	21.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		2,004.00000	2,054	21.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		64.00000	49	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		1,578.00000	1,622	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call		1,910.00000	1,848	21.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put		24.00000	21	21.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call		959.00000	905	16.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put		73.00000	79	16.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call		6.00000	5	31.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put		5,120.00000	5,179	31.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call		2.00000	2	36.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put		7,116.00000	7,176	36.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call		1.00000	0	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put		9,114.00000	9,174	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call		2,794.00000	2,733	26.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put		8.00000	7	26.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call		1,812.00000	1,750	21.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put		26.00000	24	21.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		877.00000	822	16.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		91.00000	96	16.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		283.00000	239	16.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		497.00000	513	16.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		6.00000	5	32.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		5,219.00000	5,278	32.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		2.00000	2	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		7,216.00000	7,276	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		0.00000	0	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		9,214.00000	9,274	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		1,666.00000	1,604	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		30.00000	28	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		761.00000	705	16.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		124.00000	129	16.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		5.00000	4	32.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		5,369.00000	5,428	32.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		2.00000	2	36.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		7,366.00000	7,425	36.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		0.00000	0	38.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.35	Put		9,364.00000	9,424	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call		2,695.00000	2,634	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put		9.00000	8	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		1,715.00000	1,652	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		28.00000	26	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		17.00000	13	26.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		3,330.00000	3,387	26.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		2.00000	2	36.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		7,316.00000	7,375	36.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		0.00000	0	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		9,314.00000	9,374	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		2,498.00000	2,436	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		11.00000	10	24.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		1,521.00000	1,459	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		34.00000	32	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		652.00000	595	15.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		166.00000	169	15.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		199.00000	163	17.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		713.00000	737	17.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		15.00000	12	27.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		3,529.00000	3,586	27.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		5.00000	4	32.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		5,519.00000	5,578	32.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		2.00000	2	37.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		7,515.00000	7,575	37.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		0.00000	0	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		9,514.00000	9,574	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		2,350.00000	2,289	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		14.00000	12	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		1,376.00000	1,314	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		40.00000	38	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		553.00000	495	15.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		216.00000	219	15.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		14.00000	12	28.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		3,678.00000	3,735	28.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		5.00000	4	33.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		5,668.00000	5,727	33.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		2.00000	1	37.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		7,665.00000	7,725	37.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		0.00000	0	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		9,664.00000	9,724	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		2,301.00000	2,240	23.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		15.00000	13	23.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		1,328.00000	1,267	17.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		42.00000	40	17.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.70	Call			522.00000	463	15.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			235.00000	237	15.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			14.00000	11	28.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,728.00000	3,785	28.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			5.00000	3	33.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			5,718.00000	5,777	33.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			2.00000	1	37.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			7,715.00000	7,775	37.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			0.00000	0	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			9,714.00000	9,774	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			2,252.00000	2,191	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			16.00000	14	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			1,280.00000	1,219	17.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			44.00000	43	17.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			492.00000	433	15.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			255.00000	257	15.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			14.00000	11	28.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			3,777.00000	3,835	28.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			4.00000	3	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			5,768.00000	5,827	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			2.00000	1	37.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			7,765.00000	7,825	37.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			0.00000	0	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			9,764.00000	9,824	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			2,154.00000	2,093	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			18.00000	16	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			435.00000	376	15.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			298.00000	300	15.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			13.00000	11	29.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			3,877.00000	3,935	29.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			4.00000	3	33.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			5,868.00000	5,927	33.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			0.00000	0	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			9,864.00000	9,924	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			1,233.00000	1,172	17.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			46.00000	45	17.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			463.00000	404	15.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			276.00000	278	15.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			4.00000	3	33.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			5,818.00000	5,877	33.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			2.00000	1	37.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			7,815.00000	7,875	37.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			0.00000	0	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			9,814.00000	9,874	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			2,449.00000	2,387	24.50	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	9.55	Put			12.00000	11	24.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			1,472.00000	1,410	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			36.00000	34	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			618.00000	561	15.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			181.00000	185	15.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			188.00000	153	17.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			751.00000	777	17.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			15.00000	12	27.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			3,579.00000	3,636	27.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			5.00000	4	32.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			5,568.00000	5,628	32.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			2.00000	2	37.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			7,565.00000	7,625	37.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			0.00000	0	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			9,564.00000	9,624	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			2,547.00000	2,486	24.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			11.00000	9	24.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			1,569.00000	1,507	19.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			33.00000	31	19.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			687.00000	631	15.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			151.00000	155	15.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call			211.00000	174	17.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put			675.00000	698	17.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			16.00000	13	27.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			3,479.00000	3,536	27.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			5.00000	4	32.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			5,469.00000	5,528	32.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			2.00000	2	37.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			7,465.00000	7,525	37.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			0.00000	0	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			9,464.00000	9,524	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			2,943.00000	2,882	26.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			6.00000	5	26.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			1,959.00000	1,897	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			23.00000	20	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,001.00000	947	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			65.00000	71	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			338.00000	289	15.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			401.00000	413	15.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			19.00000	15	25.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			3,083.00000	3,139	25.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			6.00000	5	31.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			5,070.00000	5,129	31.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			2.00000	2	36.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			7,066.00000	7,126	36.31	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 14/12/2009 Currency Future	21.05	Call			1.00000	0	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			9,064.00000	9,124	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			2,992.00000	2,931	26.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			6.00000	5	26.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,008.00000	1,946	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			22.00000	19	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,044.00000	990	16.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			57.00000	64	16.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			7.00000	5	31.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			5,020.00000	5,079	31.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			2.00000	2	36.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			7,016.00000	7,076	36.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			1.00000	0	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			9,014.00000	9,074	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			2,844.00000	2,782	26.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			7.00000	6	26.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			1,861.00000	1,799	21.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			25.00000	22	21.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			918.00000	863	16.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			81.00000	87	16.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			301.00000	255	16.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			464.00000	479	16.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			18.00000	14	26.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			3,182.00000	3,238	26.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			6.00000	5	32.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			5,170.00000	5,228	32.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			2.00000	2	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			7,166.00000	7,226	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			1.00000	0	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			9,164.00000	9,224	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			2,745.00000	2,683	25.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			8.00000	7	25.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			1,764.00000	1,701	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			27.00000	25	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			837.00000	782	16.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			101.00000	106	16.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			17.00000	14	26.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			3,281.00000	3,337	26.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			6.00000	4	32.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			5,269.00000	5,328	32.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			2.00000	2	36.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			7,266.00000	7,326	36.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			0.00000	0	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			9,264.00000	9,324	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			2,596.00000	2,535	25.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.40	Put		10.00000	9	25.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		1,618.00000	1,555	19.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		31.00000	29	19.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		723.00000	668	16.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		137.00000	141	16.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		16.00000	13	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		3,430.00000	3,487	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		5.00000	4	32.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		5,419.00000	5,478	32.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		2.00000	2	37.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		7,415.00000	7,475	37.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		0.00000	0	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		9,414.00000	9,474	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		2,399.00000	2,338	24.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		13.00000	12	24.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		585.00000	527	15.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		198.00000	201	15.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		5.00000	4	33.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		5,618.00000	5,677	33.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		0.00000	0	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		9,614.00000	9,674	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		2,106.00000	2,044	22.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		19.00000	18	22.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		1,138.00000	1,077	16.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		51.00000	51	16.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		408.00000	349	15.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		322.00000	323	15.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call		13.00000	11	29.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put		3,927.00000	3,984	29.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call		4.00000	3	33.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put		5,918.00000	5,977	33.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call		2.00000	1	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put		7,915.00000	7,975	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call		0.00000	0	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put		9,914.00000	9,974	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call		3,042.00000	2,981	27.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put		6.00000	5	27.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call		2,057.00000	1,995	22.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put		20.00000	18	22.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call		1,091.00000	1,033	16.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put		54.00000	57	16.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		382.00000	328	15.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		346.00000	352	15.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call		7.00000	5	31.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put		4,970.00000	5,029	31.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	18.95	Call			2.00000	2	36.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,966.00000	7,026	36.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			1.00000	0	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			8,964.00000	9,024	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			3,141.00000	3,080	27.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			5.00000	4	27.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			3.00000	2	35.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,866.00000	6,926	35.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			1.00000	1	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,864.00000	8,924	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			3,092.00000	3,031	27.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			5.00000	4	27.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			7.00000	5	31.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put			4,921.00000	4,979	31.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			2.00000	2	35.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			6,916.00000	6,976	35.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			1.00000	1	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			8,914.00000	8,974	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			3,291.00000	3,230	28.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put			4.00000	3	28.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			8.00000	6	31.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			4,721.00000	4,780	31.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			3.00000	2	35.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			6,716.00000	6,776	35.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			1.00000	1	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			8,714.00000	8,774	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			3,341.00000	3,279	28.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			4.00000	3	28.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call			8.00000	6	30.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put			4,672.00000	4,730	30.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call			3.00000	2	35.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put			6,666.00000	6,726	35.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call			1.00000	1	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put			8,664.00000	8,724	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call			3,390.00000	3,329	28.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put			4.00000	3	28.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call			3.00000	2	35.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put			6,616.00000	6,676	35.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call			1.00000	1	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put			8,614.00000	8,674	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call			3,440.00000	3,379	29.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put			4.00000	3	29.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call			9.00000	7	30.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put			4,572.00000	4,631	30.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call			3.00000	2	35.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	18.55	Put		6,566.00000	6,626	35.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call		1.00000	1	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put		8,564.00000	8,625	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call		3,639.00000	3,578	29.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put		3.00000	2	29.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call		10.00000	8	30.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put		4,373.00000	4,432	30.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call		1.00000	1	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put		8,365.00000	8,425	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call		10.00000	8	30.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put		4,324.00000	4,382	30.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call		3.00000	3	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put		6,317.00000	6,376	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Call		3,590.00000	3,528	29.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put		3.00000	2	29.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call		10.00000	7	30.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put		4,423.00000	4,481	30.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call		3.00000	2	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put		6,417.00000	6,476	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call		1.00000	1	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put		8,415.00000	8,475	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call		3,739.00000	3,678	30.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put		3.00000	2	30.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call		11.00000	8	30.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put		4,274.00000	4,332	30.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call		3.00000	3	34.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put		6,267.00000	6,326	34.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call		1.00000	1	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put		8,265.00000	8,325	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Call		0.00000	3,927	31.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put		0.00000	1	31.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	10	29.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put		0.00000	4,084	29.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call		0.00000	3	33.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put		0.00000	6,077	33.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call		0.00000	1	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put		0.00000	8,075	38.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.13510	12.19350		16.41	194,161.60	16	629.00
£ / R On 15/03/2010 Currency Future	12.20	Call		566.00000	513	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		573.00000	578	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		432.00000	386	17.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		838.00000	851	17.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		461.00000	414	17.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		768.00000	779	17.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		446.00000	400	17.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.55	Put			803.00000	814	17.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			378.00000	336	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			985.00000	1,001	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			366.00000	325	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			1,023.00000	1,040	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			322.00000	285	18.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			1,179.00000	1,200	18.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			354.00000	314	18.42	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put			1,061.00000	1,079	18.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			343.00000	304	18.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			1,100.00000	1,119	18.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call			312.00000	276	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put			1,219.00000	1,240	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call			293.00000	258	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put			1,300.00000	1,323	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call			303.00000	267	19.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put			1,259.00000	1,282	19.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call			284.00000	250	19.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put			1,341.00000	1,365	19.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			268.00000	235	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			1,424.00000	1,450	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			238.00000	208	20.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			1,594.00000	1,623	20.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			212.00000	185	20.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,769.00000	1,800	20.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			206.00000	180	20.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,813.00000	1,845	20.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			201.00000	175	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,857.00000	1,890	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			195.00000	171	21.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,902.00000	1,935	21.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call			185.00000	162	21.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			1,992.00000	2,026	21.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			171.00000	149	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			2,128.00000	2,164	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			176.00000	153	21.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			2,082.00000	2,118	21.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			1,274.00000	1,206	15.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			131.00000	120	15.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			3,067.00000	3,007	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			24.00000	22	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			225.00000	196	20.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			1,681.00000	1,711	20.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			260.00000	228	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			1,466.00000	1,493	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	14.70	Call			118.00000	97	22.21	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			2,624.00000	2,662	22.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			245.00000	215	20.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			1,551.00000	1,580	20.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			180.00000	157	21.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			2,037.00000	2,072	21.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			190.00000	166	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,947.00000	1,981	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			231.00000	202	20.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			1,638.00000	1,667	20.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			252.00000	221	19.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			1,509.00000	1,536	19.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			276.00000	243	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			1,382.00000	1,408	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			218.00000	191	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,725.00000	1,756	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			2,724.00000	2,664	21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			31.00000	29	21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			1,766.00000	1,704	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			72.00000	69	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			940.00000	876	15.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			246.00000	240	15.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			135.00000	113	22.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			2,442.00000	2,478	22.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			69.00000	52	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			3,375.00000	3,417	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			38.00000	27	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			4,344.00000	4,392	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			24.00000	20	26.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			5,331.00000	5,385	26.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			2,627.00000	2,566	20.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			33.00000	31	20.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			1,674.00000	1,611	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			81.00000	76	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			877.00000	814	15.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			283.00000	279	15.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			126.00000	105	22.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			2,533.00000	2,570	22.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			64.00000	48	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			3,471.00000	3,513	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			36.00000	26	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			4,442.00000	4,491	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			24.00000	19	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			5,430.00000	5,484	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			2,529.00000	2,469	20.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.70	Put		36.00000	34	20.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		1,583.00000	1,519	16.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		90.00000	84	16.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		817.00000	755	15.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		324.00000	320	15.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		404.00000	360	17.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		910.00000	925	17.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		60.00000	44	23.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		3,567.00000	3,609	23.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		34.00000	25	24.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		4,541.00000	4,590	24.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		23.00000	19	26.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		5,529.00000	5,584	26.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		2,432.00000	2,371	20.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		39.00000	36	20.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		1,494.00000	1,428	16.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		100.00000	93	16.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		761.00000	700	15.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		367.00000	365	15.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		110.00000	90	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		2,717.00000	2,755	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		56.00000	41	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		3,663.00000	3,706	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		33.00000	24	24.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		4,639.00000	4,689	24.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		22.00000	18	27.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		5,628.00000	5,683	27.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		2,287.00000	2,226	19.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		43.00000	41	19.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		1,361.00000	1,294	15.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		118.00000	109	15.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		682.00000	623	16.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		439.00000	438	16.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		99.00000	80	22.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		2,856.00000	2,895	22.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		51.00000	37	23.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		3,808.00000	3,851	23.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		31.00000	23	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		4,787.00000	4,838	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		21.00000	18	27.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		5,777.00000	5,832	27.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		2,383.00000	2,323	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		40.00000	38	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		1,449.00000	1,383	16.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		106.00000	98	16.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.85	Call			734.00000	673	15.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			390.00000	388	15.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			106.00000	86	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			2,763.00000	2,801	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			55.00000	39	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			3,711.00000	3,754	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			32.00000	24	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			4,689.00000	4,739	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			21.00000	18	27.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			5,678.00000	5,733	27.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			2,676.00000	2,615	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			32.00000	30	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			1,720.00000	1,657	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			76.00000	72	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			908.00000	844	15.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			264.00000	259	15.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			131.00000	109	22.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			2,487.00000	2,524	22.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			66.00000	50	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			3,423.00000	3,465	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			37.00000	27	24.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			4,393.00000	4,442	24.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			24.00000	19	26.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			5,380.00000	5,434	26.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			2,481.00000	2,420	20.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			37.00000	35	20.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			1,538.00000	1,474	16.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			95.00000	88	16.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			789.00000	727	15.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			345.00000	342	15.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			391.00000	348	18.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			947.00000	963	18.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			114.00000	93	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			2,670.00000	2,708	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			58.00000	43	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			3,615.00000	3,658	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			34.00000	25	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			4,590.00000	4,640	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			22.00000	18	26.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			5,579.00000	5,633	26.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			2,578.00000	2,517	20.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			34.00000	32	20.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			1,629.00000	1,565	16.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			85.00000	80	16.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			847.00000	784	15.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.65	Put			303.00000	299	15.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			417.00000	373	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			874.00000	888	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			122.00000	101	22.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			2,579.00000	2,616	22.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			62.00000	46	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			3,519.00000	3,561	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			35.00000	26	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			4,492.00000	4,541	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			23.00000	19	26.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			5,480.00000	5,534	26.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			2,335.00000	2,274	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			42.00000	39	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			1,405.00000	1,338	15.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			111.00000	103	15.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			708.00000	648	16.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			414.00000	413	16.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			103.00000	83	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			2,809.00000	2,848	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			53.00000	38	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			3,759.00000	3,803	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			31.00000	24	25.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			4,738.00000	4,789	25.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			21.00000	18	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			5,728.00000	5,783	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			218.00000	191	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,725.00000	1,756	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			2,920.00000	2,860	22.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			27.00000	25	22.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			1,952.00000	1,891	17.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			58.00000	56	17.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,075.00000	1,010	15.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			181.00000	174	15.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			529.00000	477	16.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			635.00000	642	16.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			156.00000	133	21.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			2,262.00000	2,298	21.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			78.00000	61	22.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			3,185.00000	3,225	22.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			41.00000	29	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			4,148.00000	4,194	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			26.00000	21	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			5,133.00000	5,186	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			13.00000	11	29.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			7,120.00000	7,176	29.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.30	Call		5.00000	4	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		9,111.00000	9,169	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		2,773.00000	2,713	21.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		30.00000	28	21.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		1,812.00000	1,750	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		69.00000	65	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		972.00000	908	15.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		229.00000	223	15.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		477.00000	429	17.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		734.00000	744	17.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		71.00000	54	22.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		3,327.00000	3,369	22.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call		25.00000	20	26.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		5,281.00000	5,335	26.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call		12.00000	11	29.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		7,269.00000	7,325	29.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		4.00000	3	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		9,261.00000	9,318	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call		12.00000	10	30.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put		7,369.00000	7,425	30.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call		4.00000	3	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put		9,361.00000	9,418	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call		12.00000	10	30.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put		7,418.00000	7,475	30.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call		4.00000	3	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put		9,410.00000	9,468	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call		11.00000	10	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put		7,568.00000	7,625	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call		4.00000	3	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put		9,560.00000	9,618	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call		11.00000	9	30.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put		7,668.00000	7,724	30.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call		3.00000	3	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put		9,660.00000	9,718	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call		11.00000	9	30.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put		7,717.00000	7,774	30.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call		3.00000	3	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put		9,710.00000	9,767	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call		11.00000	9	30.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put		7,767.00000	7,824	30.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call		3.00000	2	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put		9,760.00000	9,817	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call		2,190.00000	2,130	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put		47.00000	44	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call		634.00000	576	16.27	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	12.05	Put			490.00000	491	16.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			48.00000	34	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,904.00000	3,949	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			20.00000	17	27.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,876.00000	5,932	27.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			11.00000	9	30.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			7,867.00000	7,924	30.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			3.00000	2	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			9,859.00000	9,917	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			11.00000	10	30.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			7,618.00000	7,674	30.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			3.00000	3	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			9,610.00000	9,668	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			12.00000	10	30.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			7,468.00000	7,525	30.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			4.00000	3	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			9,460.00000	9,518	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			2,822.00000	2,762	21.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			29.00000	27	21.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			1,858.00000	1,797	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			65.00000	62	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			1,006.00000	941	15.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			212.00000	206	15.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			494.00000	444	17.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			700.00000	709	17.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			73.00000	56	22.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			3,280.00000	3,321	22.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			25.00000	20	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			5,232.00000	5,285	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			13.00000	11	29.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			7,219.00000	7,276	29.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			5.00000	4	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			9,211.00000	9,269	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			2,969.00000	2,909	22.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			26.00000	24	22.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call			1,999.00000	1,938	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			55.00000	53	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call			1,110.00000	1,045	15.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			167.00000	160	15.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			547.00000	495	16.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			604.00000	609	16.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			81.00000	63	22.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			3,138.00000	3,178	22.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			27.00000	21	25.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			5,084.00000	5,136	25.85	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 15/03/2010 Currency Future	19.25	Call		13.00000	11	29.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		7,070.00000	7,126	29.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		5.00000	4	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		9,061.00000	9,119	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		3,018.00000	2,958	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		25.00000	23	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		2,046.00000	1,986	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		52.00000	51	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		1,147.00000	1,082	15.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		153.00000	146	15.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		84.00000	65	22.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		3,090.00000	3,130	22.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		28.00000	21	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		5,034.00000	5,086	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		13.00000	11	29.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		7,020.00000	7,076	29.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		5.00000	4	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		9,012.00000	9,069	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		2,871.00000	2,811	21.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		28.00000	26	21.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		1,905.00000	1,844	17.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		61.00000	59	17.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		1,040.00000	975	15.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		196.00000	190	15.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		511.00000	460	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		667.00000	675	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		76.00000	58	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		3,232.00000	3,273	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		26.00000	21	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		5,182.00000	5,235	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		13.00000	11	29.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		7,169.00000	7,226	29.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		5.00000	4	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		9,161.00000	9,219	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		12.00000	10	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		7,319.00000	7,375	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		4.00000	3	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		9,311.00000	9,368	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		2,142.00000	2,081	18.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		48.00000	46	18.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		1,231.00000	1,162	15.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		138.00000	127	15.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		610.00000	553	16.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		517.00000	518	16.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		46.00000	33	23.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.10	Put			3,953.00000	3,997	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call			20.00000	17	27.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			5,926.00000	5,982	27.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			10.00000	9	30.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			7,917.00000	7,974	30.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			3.00000	2	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			9,909.00000	9,967	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			2,094.00000	2,033	18.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			50.00000	48	18.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			1,189.00000	1,119	14.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			145.00000	134	14.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call			588.00000	532	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			544.00000	547	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			45.00000	31	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			4,001.00000	4,046	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			19.00000	17	27.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			5,976.00000	6,032	27.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			10.00000	9	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put			7,967.00000	8,024	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			3.00000	2	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			9,959.00000	10,017	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			2,238.00000	2,178	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			45.00000	43	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			1,317.00000	1,249	15.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			124.00000	114	15.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			658.00000	599	16.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			464.00000	464	16.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			332.00000	294	18.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put			1,139.00000	1,159	18.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call			49.00000	35	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put			3,856.00000	3,900	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call			20.00000	17	27.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put			5,827.00000	5,882	27.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call			11.00000	9	30.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put			7,817.00000	7,874	30.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call			3.00000	2	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put			9,809.00000	9,867	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call			3,165.00000	3,105	23.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put			21.00000	20	23.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call			93.00000	74	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put			2,949.00000	2,989	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call			29.00000	23	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put			4,886.00000	4,937	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call			14.00000	12	29.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put			6,871.00000	6,927	29.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.05	Call			6.00000	5	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			8,862.00000	8,920	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			87.00000	68	22.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put			3,043.00000	3,083	22.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			28.00000	22	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			4,985.00000	5,037	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call			14.00000	12	29.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			6,970.00000	7,027	29.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			5.00000	4	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			8,962.00000	9,019	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			3,116.00000	3,056	23.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			23.00000	21	23.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			90.00000	71	22.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			2,996.00000	3,036	22.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			29.00000	22	25.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			4,935.00000	4,987	25.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call			14.00000	12	29.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			6,920.00000	6,977	29.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			6.00000	4	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			8,912.00000	8,969	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call			3,263.00000	3,203	23.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			19.00000	18	23.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			15.00000	12	29.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			6,771.00000	6,827	29.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			6.00000	5	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			8,763.00000	8,820	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			3,361.00000	3,301	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			18.00000	16	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			15.00000	13	28.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			6,672.00000	6,728	28.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			7.00000	5	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			8,663.00000	8,720	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			3,312.00000	3,252	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			19.00000	17	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			15.00000	13	29.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			6,721.00000	6,778	29.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			6.00000	5	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			8,713.00000	8,770	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			3,410.00000	3,350	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			17.00000	15	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			15.00000	13	28.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			6,622.00000	6,678	28.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call			7.00000	6	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put			8,613.00000	8,670	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call			3,657.00000	3,597	24.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	8.55	Put		13.00000	12	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call		17.00000	14	28.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put		6,373.00000	6,429	28.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call		8.00000	7	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put		8,365.00000	8,421	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call		3,706.00000	3,646	25.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put		13.00000	11	25.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call		17.00000	15	28.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put		6,323.00000	6,380	28.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call		8.00000	7	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put		8,315.00000	8,372	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call		3,607.00000	3,548	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put		14.00000	12	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call		16.00000	14	28.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put		6,423.00000	6,479	28.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call		8.00000	6	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put		8,414.00000	8,471	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call		3,755.00000	3,696	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put		12.00000	11	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call		140.00000	118	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Put		2,397.00000	2,433	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call		39.00000	28	24.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put		4,295.00000	4,343	24.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call		17.00000	15	28.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put		6,274.00000	6,330	28.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call		9.00000	7	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put		8,265.00000	8,322	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call		0.00000	3,943	26.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put		0.00000	8	26.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call		0.00000	143	21.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put		0.00000	2,208	21.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call		0.00000	31	23.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put		0.00000	4,096	23.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call		0.00000	16	27.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put		0.00000	6,081	27.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call		0.00000	8	31.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put		0.00000	8,073	31.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.34370	12.39720		16.88	0.00	0	502.00
£ / R On 14/06/2010 Currency Future	12.40	Call		732.00000	678	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		735.00000	734	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		596.00000	548	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		999.00000	1,004	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		627.00000	577	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		930.00000	934	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		627.00000	577	17.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.70	Put		930.00000	934	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		611.00000	562	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		964.00000	969	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		539.00000	494	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		1,142.00000	1,150	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		526.00000	481	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		1,179.00000	1,188	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		477.00000	436	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		1,330.00000	1,342	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		713.00000	660	17.10	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put		766.00000	766	17.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		513.00000	469	18.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		1,216.00000	1,226	18.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		444.00000	405	19.17	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put		1,447.00000	1,461	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		287.00000	259	21.32	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put		2,290.00000	2,315	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		69.00000	54	24.26	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put		5,172.00000	5,210	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		501.00000	458	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		1,253.00000	1,264	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		466.00000	425	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		1,369.00000	1,381	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		455.00000	415	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		1,408.00000	1,421	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		434.00000	395	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		1,487.00000	1,502	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		414.00000	377	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		1,567.00000	1,583	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		378.00000	344	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,731.00000	1,750	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		339.00000	307	20.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,942.00000	1,964	20.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		332.00000	301	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,985.00000	2,007	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		318.00000	288	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		2,071.00000	2,095	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		312.00000	282	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		2,115.00000	2,139	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		293.00000	265	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		2,246.00000	2,272	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		299.00000	271	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		2,202.00000	2,227	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		362.00000	328	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,815.00000	1,835	20.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.60	Call			405.00000	368	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,608.00000	1,625	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			387.00000	352	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,690.00000	1,708	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			396.00000	360	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,649.00000	1,666	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			354.00000	321	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,857.00000	1,878	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			325.00000	294	20.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			2,028.00000	2,051	20.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			305.00000	277	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			2,158.00000	2,183	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			346.00000	314	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,899.00000	1,921	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			370.00000	336	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,773.00000	1,792	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			346.00000	314	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,899.00000	1,921	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			354.00000	321	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,857.00000	1,878	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			387.00000	352	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,690.00000	1,708	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			424.00000	386	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			1,527.00000	1,542	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			262.00000	235	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			2,465.00000	2,492	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			752.00000	697	16.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			705.00000	703	16.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			581.00000	534	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			1,034.00000	1,040	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			188.00000	167	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			3,141.00000	3,174	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			126.00000	111	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			4,079.00000	4,118	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			75.00000	59	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			5,028.00000	5,065	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			44.00000	31	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,997.00000	6,037	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			773.00000	717	16.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			676.00000	674	16.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			192.00000	171	22.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			3,095.00000	3,127	22.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			129.00000	114	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			4,032.00000	4,070	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			77.00000	61	24.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.30	Put		4,980.00000	5,017	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		45.00000	32	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		5,948.00000	5,988	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		3,825.00000	3,769	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		27.00000	25	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		2,360.00000	2,303	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		63.00000	59	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		1,133.00000	1,071	15.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		336.00000	327	15.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		139.00000	123	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		3,842.00000	3,879	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		65.00000	50	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		5,268.00000	5,307	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		33.00000	25	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		6,736.00000	6,781	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		19.00000	16	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		8,222.00000	8,273	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		4,263.00000	4,209	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		16.00000	15	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		2,798.00000	2,741	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		50.00000	47	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		1,445.00000	1,382	15.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		197.00000	189	15.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		643.00000	593	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		896.00000	899	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		166.00000	147	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		3,419.00000	3,454	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		83.00000	67	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		4,836.00000	4,874	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		39.00000	28	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		6,292.00000	6,334	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		23.00000	20	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		7,776.00000	7,826	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		4,508.00000	4,454	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		10.00000	10	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		3,042.00000	2,985	20.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		45.00000	42	20.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		1,643.00000	1,584	15.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		145.00000	140	15.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		184.00000	164	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		3,187.00000	3,220	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		95.00000	79	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		4,598.00000	4,635	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		43.00000	30	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		6,046.00000	6,087	24.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.90	Call			25.00000	21	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			7,528.00000	7,577	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			2,944.00000	2,887	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			47.00000	44	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			1,982.00000	1,927	15.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			84.00000	83	15.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			1,195.00000	1,132	15.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			297.00000	289	15.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			695.00000	642	17.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			797.00000	799	17.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			274.00000	247	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			2,377.00000	2,403	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			177.00000	157	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			3,279.00000	3,313	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			118.00000	102	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			4,221.00000	4,258	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			2,070.00000	2,016	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			73.00000	73	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			1,259.00000	1,197	15.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			262.00000	253	15.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			124.00000	108	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			4,127.00000	4,164	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			73.00000	57	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			5,076.00000	5,114	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			3,091.00000	3,034	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			44.00000	41	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			2,118.00000	2,061	15.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			71.00000	68	15.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			1,295.00000	1,230	15.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			248.00000	236	15.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			67.00000	52	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			5,220.00000	5,258	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			245.00000	219	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			2,597.00000	2,626	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			159.00000	141	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			3,512.00000	3,548	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			103.00000	87	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			4,456.00000	4,493	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			60.00000	46	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			5,413.00000	5,452	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			219.00000	195	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,821.00000	2,852	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			144.00000	128	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			3,747.00000	3,784	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			90.00000	74	24.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.00	Put		4,693.00000	4,730	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		53.00000	39	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		5,656.00000	5,695	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		2,700.00000	2,643	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		53.00000	49	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		1,767.00000	1,710	15.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		120.00000	116	15.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		1,045.00000	984	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		398.00000	391	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		196.00000	175	22.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		3,049.00000	3,081	22.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		131.00000	116	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		3,984.00000	4,022	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		79.00000	63	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		4,932.00000	4,969	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		46.00000	33	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		5,899.00000	5,939	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		2,554.00000	2,497	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		57.00000	53	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		964.00000	904	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		466.00000	460	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		566.00000	520	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		1,069.00000	1,076	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		2,505.00000	2,449	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		58.00000	55	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		1,602.00000	1,543	15.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		155.00000	149	15.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		938.00000	878	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		490.00000	484	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		552.00000	507	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		1,105.00000	1,113	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		180.00000	160	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		3,233.00000	3,267	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		121.00000	105	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		4,174.00000	4,211	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		71.00000	55	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		5,124.00000	5,162	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		42.00000	30	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		6,095.00000	6,136	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		2,408.00000	2,351	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		61.00000	58	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		1,522.00000	1,462	15.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		175.00000	168	15.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		888.00000	829	16.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		540.00000	535	16.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.55	Call			173.00000	154	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			3,326.00000	3,360	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			115.00000	98	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			4,267.00000	4,305	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			40.00000	29	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			6,193.00000	6,235	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			2,311.00000	2,255	16.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			64.00000	61	16.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			840.00000	782	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			593.00000	589	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			109.00000	92	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			4,361.00000	4,399	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			64.00000	49	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			5,317.00000	5,355	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			2,603.00000	2,546	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			56.00000	52	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			1,684.00000	1,625	15.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			136.00000	132	15.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			990.00000	930	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			443.00000	436	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			2,749.00000	2,692	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			52.00000	48	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			1,809.00000	1,753	15.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			112.00000	109	15.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,074.00000	1,013	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			377.00000	369	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			200.00000	179	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			3,003.00000	3,035	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			134.00000	118	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,937.00000	3,974	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			81.00000	65	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			4,884.00000	4,921	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			48.00000	34	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			5,850.00000	5,890	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			1,809.00000	1,753	15.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			112.00000	109	15.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,074.00000	1,013	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			377.00000	369	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			200.00000	179	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			3,003.00000	3,035	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			2,457.00000	2,400	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			60.00000	56	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			1,562.00000	1,502	15.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			165.00000	158	15.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			912.00000	853	16.33	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	12.00	Put			515.00000	509	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			41.00000	29	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			6,144.00000	6,186	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			1,483.00000	1,422	15.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			186.00000	178	15.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			864.00000	805	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			566.00000	562	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			169.00000	150	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			3,372.00000	3,407	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			112.00000	95	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			4,314.00000	4,352	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			40.00000	29	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			6,242.00000	6,285	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			2,895.00000	2,838	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			48.00000	45	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			1,938.00000	1,883	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			91.00000	89	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			1,163.00000	1,101	15.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			316.00000	308	15.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			677.00000	625	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			830.00000	832	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			214.00000	191	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,867.00000	2,897	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			142.00000	125	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			3,794.00000	3,831	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			88.00000	72	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			4,741.00000	4,778	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			52.00000	37	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			5,704.00000	5,744	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			28.00000	22	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			7,181.00000	7,229	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			11.00000	9	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			9,164.00000	9,216	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			1,852.00000	1,796	15.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			104.00000	102	15.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			1,103.00000	1,041	15.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			356.00000	348	15.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			27.00000	22	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			7,280.00000	7,328	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			10.00000	9	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			9,263.00000	9,315	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			26.00000	21	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			7,379.00000	7,428	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			10.00000	8	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			9,363.00000	9,415	27.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.80	Call			2,651.00000	2,594	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			54.00000	51	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			1,725.00000	1,667	15.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			128.00000	124	15.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			1,017.00000	957	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			420.00000	413	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			156.00000	138	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			3,559.00000	3,595	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			59.00000	44	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			5,462.00000	5,500	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			26.00000	21	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			7,428.00000	7,477	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			9.00000	8	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			9,412.00000	9,464	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,602.00000	1,543	15.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			155.00000	149	15.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			938.00000	878	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			490.00000	484	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			552.00000	507	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			1,105.00000	1,113	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			147.00000	130	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,700.00000	3,737	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			54.00000	40	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			5,607.00000	5,646	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			24.00000	20	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			7,577.00000	7,627	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			9.00000	7	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			9,561.00000	9,614	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			147.00000	130	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,700.00000	3,737	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			24.00000	20	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			7,627.00000	7,677	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			8.00000	7	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			9,611.00000	9,663	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			136.00000	120	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			3,889.00000	3,927	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			49.00000	35	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			5,802.00000	5,841	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			8.00000	7	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			9,760.00000	9,813	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			2,263.00000	2,206	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			66.00000	62	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			1,407.00000	1,344	15.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			209.00000	200	15.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			817.00000	760	16.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.20	Put		620.00000	616	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		489.00000	447	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		1,292.00000	1,303	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call		22.00000	19	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put		7,825.00000	7,876	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call		7.00000	6	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put		9,810.00000	9,863	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		2,166.00000	2,110	16.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		69.00000	66	16.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		1,332.00000	1,267	15.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		235.00000	224	15.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		22.00000	19	27.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		7,924.00000	7,975	27.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		7.00000	6	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		9,910.00000	9,962	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		2,215.00000	2,158	16.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		68.00000	64	16.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		1,369.00000	1,305	15.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		222.00000	211	15.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		795.00000	738	16.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		648.00000	645	16.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		22.00000	19	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		7,875.00000	7,926	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		7.00000	6	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		9,860.00000	9,912	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		50.00000	36	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		5,753.00000	5,793	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		23.00000	20	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		7,726.00000	7,776	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		8.00000	7	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		9,711.00000	9,763	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		150.00000	133	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		3,653.00000	3,689	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		56.00000	41	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		5,559.00000	5,598	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		9.00000	8	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		9,512.00000	9,564	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		2,993.00000	2,936	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		46.00000	43	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		2,026.00000	1,972	15.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		79.00000	78	15.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		1,226.00000	1,164	15.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		279.00000	271	15.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		29.00000	23	25.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		7,082.00000	7,129	25.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.45	Call			12.00000	10	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			9,064.00000	9,116	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			29.00000	23	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			7,032.00000	7,079	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			12.00000	10	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put			9,015.00000	9,067	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call			2,846.00000	2,790	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put			49.00000	46	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call			1,895.00000	1,839	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put			97.00000	95	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			660.00000	609	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put			863.00000	865	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call			27.00000	22	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put			7,230.00000	7,278	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call			11.00000	9	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put			9,213.00000	9,265	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call			163.00000	144	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put			3,465.00000	3,500	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call			62.00000	47	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put			5,365.00000	5,403	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call			26.00000	22	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put			7,329.00000	7,378	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call			10.00000	9	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put			9,313.00000	9,365	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call			153.00000	136	23.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put			3,606.00000	3,642	23.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call			57.00000	43	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put			5,510.00000	5,549	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call			25.00000	21	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put			7,478.00000	7,527	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call			9.00000	8	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put			9,462.00000	9,514	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call			21.00000	19	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put			7,974.00000	8,025	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call			7.00000	6	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put			9,960.00000	10,012	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call			24.00000	20	26.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put			7,676.00000	7,726	26.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call			8.00000	7	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put			9,661.00000	9,713	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call			3,188.00000	3,132	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			41.00000	38	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			31.00000	24	25.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			6,884.00000	6,930	25.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			13.00000	11	27.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.25	Put		8,866.00000	8,917	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call		30.00000	23	25.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put		6,983.00000	7,030	25.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call		12.00000	11	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put		8,965.00000	9,017	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call		3,139.00000	3,083	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put		42.00000	39	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call		31.00000	24	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put		6,933.00000	6,980	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call		13.00000	11	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put		8,915.00000	8,967	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call		3,286.00000	3,229	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put		38.00000	36	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call		205.00000	183	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put		2,958.00000	2,989	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call		32.00000	25	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put		6,785.00000	6,831	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call		14.00000	12	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put		8,767.00000	8,818	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call		3,383.00000	3,327	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put		36.00000	33	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call		33.00000	25	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put		6,686.00000	6,732	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call		15.00000	13	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put		8,667.00000	8,719	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call		3,334.00000	3,278	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put		37.00000	35	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call		209.00000	187	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put		2,912.00000	2,943	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call		85.00000	69	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put		4,788.00000	4,826	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call		14.00000	12	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put		8,717.00000	8,768	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call		3,432.00000	3,376	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put		35.00000	32	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call		34.00000	26	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put		6,637.00000	6,682	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call		15.00000	13	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put		8,618.00000	8,669	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call		3,677.00000	3,621	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put		30.00000	28	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call		37.00000	27	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put		6,390.00000	6,434	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call		17.00000	15	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put		8,370.00000	8,421	27.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	8.70	Call		3,726.00000	3,670	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put		29.00000	27	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call		250.00000	224	21.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put		2,553.00000	2,581	21.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call		106.00000	90	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put		4,409.00000	4,446	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call		38.00000	28	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put		6,341.00000	6,384	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call		18.00000	15	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put		8,321.00000	8,372	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call		3,628.00000	3,572	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put		31.00000	29	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call		239.00000	214	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put		2,642.00000	2,671	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call		100.00000	84	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put		4,503.00000	4,540	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call		37.00000	27	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put		6,440.00000	6,483	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call		17.00000	15	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put		8,420.00000	8,471	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call		0.00000	3,966	23.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put		0.00000	22	23.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call		0.00000	18	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put		0.00000	8,075	27.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			10.98870	11.04760		15.28	329,661.00	30	31,036.00
€ / R On 14/12/2009 Currency Future	11.05	Call		317.00000	282	15.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		319.00000	343	15.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		277.00000	245	15.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		379.00000	406	15.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		296.00000	263	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		348.00000	374	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		369.00000	328	15.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		272.00000	289	15.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		342.00000	302	15.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		295.00000	313	15.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		241.00000	213	16.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		444.00000	474	16.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		65.00000	58	19.06	0.00	0	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,218.00000	1,269	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		8.00000	7	27.41	0.00	0	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,560.00000	3,618	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		196.00000	172	16.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		548.00000	584	16.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		210.00000	185	16.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.35	Put			512.00000	546	16.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			44.00000	39	20.01	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,496.00000	1,551	20.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			170.00000	150	16.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			623.00000	661	16.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			129.00000	113	17.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			781.00000	824	17.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			148.00000	130	17.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			701.00000	741	17.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			120.00000	106	17.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			823.00000	867	17.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			112.00000	98	17.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			865.00000	910	17.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			138.00000	121	17.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			741.00000	783	17.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			98.00000	86	18.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			950.00000	997	18.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			183.00000	161	16.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			585.00000	622	16.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			258.00000	229	15.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			411.00000	440	15.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			105.00000	92	17.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			907.00000	953	17.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			225.00000	199	16.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			478.00000	510	16.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			159.00000	140	17.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			661.00000	701	17.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			85.00000	75	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			1,038.00000	1,086	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			80.00000	70	18.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			1,082.00000	1,131	18.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			74.00000	66	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			1,127.00000	1,177	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			91.00000	80	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			994.00000	1,042	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			70.00000	61	18.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,172.00000	1,223	18.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			61.00000	54	19.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,263.00000	1,315	19.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			41.00000	37	20.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,544.00000	1,598	20.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			47.00000	42	19.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,449.00000	1,503	19.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			50.00000	44	19.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,402.00000	1,456	19.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.65	Call			36.00000	33	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,639.00000	1,694	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			34.00000	31	20.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,687.00000	1,742	20.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			32.00000	29	20.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,735.00000	1,790	20.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			30.00000	27	20.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,783.00000	1,839	20.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			24.00000	22	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,976.00000	2,033	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			20.00000	18	22.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			2,172.00000	2,229	22.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			17.00000	15	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,369.00000	2,426	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			18.00000	17	22.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,270.00000	2,328	22.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			17.00000	16	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,320.00000	2,377	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			17.00000	16	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,320.00000	2,377	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			14.00000	12	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,616.00000	2,674	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			13.00000	12	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,666.00000	2,723	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			14.00000	13	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,567.00000	2,624	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			15.00000	13	23.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,517.00000	2,575	23.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			15.00000	14	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,468.00000	2,525	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			15.00000	13	23.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,517.00000	2,575	23.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			16.00000	15	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,418.00000	2,476	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			12.00000	11	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,814.00000	2,872	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			19.00000	17	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			2,221.00000	2,279	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			7.00000	6	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,809.00000	3,867	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			13.00000	11	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,715.00000	2,773	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			11.00000	10	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,913.00000	2,971	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			10.00000	9	25.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.05	Put		3,013.00000	3,071	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		10.00000	9	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		3,112.00000	3,170	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		9.00000	8	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		3,212.00000	3,269	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		18.00000	17	22.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,270.00000	2,328	22.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		17.00000	15	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,369.00000	2,426	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		12.00000	11	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,765.00000	2,822	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		11.00000	10	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,864.00000	2,922	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		11.00000	10	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,963.00000	3,021	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		23.00000	21	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		2,025.00000	2,082	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		21.00000	19	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		2,123.00000	2,180	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		14.00000	12	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,616.00000	2,674	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		21.00000	19	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		2,123.00000	2,180	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		12.00000	11	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,814.00000	2,872	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		22.00000	20	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		2,074.00000	2,131	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		12.00000	11	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,765.00000	2,822	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		11.00000	10	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,864.00000	2,922	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		10.00000	9	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		3,062.00000	3,120	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		10.00000	9	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		3,013.00000	3,071	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		25.00000	23	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,928.00000	1,984	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		27.00000	24	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,879.00000	1,936	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		22.00000	20	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		2,074.00000	2,131	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		14.00000	13	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,567.00000	2,624	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		27.00000	24	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,879.00000	1,936	21.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.85	Call			28.00000	26	21.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,831.00000	1,887	21.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			23.00000	21	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			2,025.00000	2,082	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			39.00000	35	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,591.00000	1,646	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			53.00000	47	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,356.00000	1,409	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			36.00000	33	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,639.00000	1,694	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			57.00000	51	19.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,309.00000	1,362	19.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			50.00000	44	19.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,402.00000	1,456	19.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			39.00000	35	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,591.00000	1,646	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			556.00000	507	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			158.00000	169	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			7.00000	6	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,610.00000	3,668	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			703.00000	651	15.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			105.00000	112	15.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			7.00000	6	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,709.00000	3,767	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,520.00000	1,460	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			22.00000	21	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			4.00000	3	30.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,507.00000	4,565	30.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			2.00000	1	33.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			6,004.00000	6,063	33.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			1.00000	1	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,503.00000	7,562	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			1,814.00000	1,754	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			16.00000	15	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			489.00000	443	15.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			191.00000	204	15.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			5.00000	4	29.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			4,208.00000	4,266	29.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			2.00000	2	32.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,704.00000	5,763	32.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			1.00000	1	36.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			7,203.00000	7,262	36.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			65.00000	58	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,218.00000	1,269	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			1,961.00000	1,901	22.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.10	Put			14.00000	13	22.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			591.00000	542	15.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			144.00000	153	15.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			6.00000	5	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			4,058.00000	4,116	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			2.00000	2	32.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,554.00000	5,613	32.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			1.00000	1	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			7,053.00000	7,112	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,250.00000	3,190	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			2.00000	2	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,256.00000	2,197	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			9.00000	8	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,277.00000	1,218	17.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			30.00000	29	17.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			457.00000	412	15.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			210.00000	223	15.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			7.00000	6	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,759.00000	3,817	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			3.00000	3	30.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,756.00000	4,814	30.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,349.00000	3,290	29.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			2.00000	1	29.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,355.00000	2,296	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			8.00000	7	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,374.00000	1,314	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			26.00000	26	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			522.00000	474	15.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			174.00000	186	15.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			7.00000	6	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,660.00000	3,718	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			4.00000	3	30.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,656.00000	4,714	30.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,399.00000	3,340	29.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			2.00000	1	29.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,405.00000	2,345	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			7.00000	7	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,422.00000	1,363	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			25.00000	24	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			4.00000	3	30.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,606.00000	4,664	30.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,150.00000	3,091	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			2.00000	2	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,158.00000	2,098	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			10.00000	10	23.29	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	9.90	Call			1,181.00000	1,122	16.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			34.00000	33	16.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			397.00000	354	15.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			250.00000	266	15.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			7.00000	6	28.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,859.00000	3,917	28.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			3.00000	3	30.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,856.00000	4,914	30.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,050.00000	2,991	27.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			3.00000	2	27.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,060.00000	2,000	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			12.00000	11	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,086.00000	1,027	16.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			38.00000	38	16.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			6.00000	5	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,959.00000	4,017	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			3.00000	2	31.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,955.00000	5,014	31.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			2,951.00000	2,892	27.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			3.00000	3	27.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			994.00000	938	16.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			46.00000	49	16.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			3.00000	2	31.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			5,055.00000	5,114	31.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,000.00000	2,941	27.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			3.00000	3	27.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,011.00000	1,951	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			13.00000	12	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,038.00000	982	16.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			41.00000	43	16.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			6.00000	5	28.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			4,009.00000	4,066	28.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			3.00000	2	31.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			5,005.00000	5,064	31.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,200.00000	3,141	28.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			2.00000	2	28.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,207.00000	2,148	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			10.00000	9	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,229.00000	1,170	17.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			32.00000	31	17.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			427.00000	383	15.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			229.00000	244	15.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			3.00000	3	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,806.00000	4,864	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,299.00000	3,240	28.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.75	Put		2.00000	2	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,306.00000	2,246	24.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		8.00000	8	24.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,326.00000	1,266	17.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		28.00000	27	17.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		4.00000	3	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,706.00000	4,764	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,449.00000	3,390	29.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		1.00000	1	29.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,454.00000	2,395	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		7.00000	6	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,471.00000	1,411	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		23.00000	23	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		4.00000	3	30.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,556.00000	4,615	30.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,449.00000	3,390	29.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		1.00000	1	29.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		3,549.00000	3,490	29.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		1.00000	1	29.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		2,553.00000	2,494	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		6.00000	5	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		1,569.00000	1,509	19.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		21.00000	20	19.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		665.00000	613	15.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		117.00000	125	15.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		8.00000	7	27.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		3,460.00000	3,518	27.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		4.00000	4	29.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		4,457.00000	4,515	29.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		3,748.00000	3,689	30.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		1.00000	1	30.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		2,752.00000	2,693	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put		4.00000	4	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		1,764.00000	1,705	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		17.00000	16	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		823.00000	769	15.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		75.00000	80	15.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		9.00000	8	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put		3,261.00000	3,319	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call		5.00000	4	29.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put		4,257.00000	4,316	29.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		3,848.00000	3,789	31.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		1.00000	1	31.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		2,851.00000	2,792	26.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		4.00000	3	26.75	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 14/12/2009 Currency Future	9.20	Call			1,863.00000	1,803	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			15.00000	14	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			907.00000	852	16.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			59.00000	63	16.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			9.00000	8	25.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			3,162.00000	3,220	25.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			5.00000	5	29.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			4,158.00000	4,216	29.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			1.00000	1	33.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			6,154.00000	6,212	33.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	1	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			8,153.00000	8,212	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			1.00000	1	34.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			6,254.00000	6,312	34.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	1	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			8,253.00000	8,312	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			3,649.00000	3,590	30.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			1.00000	1	30.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			2,652.00000	2,593	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			5.00000	5	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			1,666.00000	1,606	20.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			19.00000	18	20.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			742.00000	689	15.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			94.00000	101	15.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			5.00000	4	29.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			4,357.00000	4,415	29.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			1.00000	1	34.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			6,354.00000	6,412	34.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			1.00000	0	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			8,353.00000	8,412	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			1.00000	1	34.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,454.00000	6,512	34.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			0.00000	0	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,453.00000	8,512	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			1.00000	1	35.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,604.00000	6,662	35.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			0.00000	0	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,603.00000	8,662	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			1.00000	1	35.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,704.00000	6,762	35.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			0.00000	0	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,703.00000	8,762	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			1.00000	1	35.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,853.00000	6,912	35.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	38.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.90	Put		8,853.00000	8,912	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		1.00000	1	35.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,803.00000	6,862	35.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		0.00000	0	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,803.00000	8,862	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		1.00000	1	34.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		6,554.00000	6,612	34.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		0.00000	0	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		8,553.00000	8,612	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		3,798.00000	3,739	31.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		1.00000	1	31.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		2,801.00000	2,742	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		4.00000	4	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call		864.00000	810	15.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		67.00000	71	15.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		1.00000	1	33.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		6,204.00000	6,262	33.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		1.00000	1	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		8,203.00000	8,262	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		3,699.00000	3,639	30.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		1.00000	1	30.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		2,702.00000	2,643	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		4.00000	4	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		1,715.00000	1,655	20.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		18.00000	17	20.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		782.00000	729	15.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		84.00000	90	15.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		5.00000	4	29.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		4,307.00000	4,365	29.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		1.00000	1	34.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		6,304.00000	6,362	34.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		1.00000	1	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		8,303.00000	8,362	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		3,599.00000	3,540	30.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		1.00000	1	30.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		2,603.00000	2,544	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		5.00000	5	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		1,617.00000	1,558	19.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		20.00000	19	19.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		5.00000	4	29.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		4,407.00000	4,465	29.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		1.00000	1	34.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		6,404.00000	6,462	34.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		0.00000	0	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		8,403.00000	8,462	38.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.80	Call			1.00000	1	35.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put			6,754.00000	6,812	35.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call			0.00000	0	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put			8,753.00000	8,812	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call			1.00000	1	35.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put			6,654.00000	6,712	35.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call			0.00000	0	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put			8,653.00000	8,712	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call			3,948.00000	3,889	31.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put			1.00000	0	31.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call			2.00000	1	33.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put			6,054.00000	6,113	33.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call			1.00000	1	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put			8,053.00000	8,112	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call			3,898.00000	3,839	31.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put			1.00000	1	31.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call			2,901.00000	2,842	27.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put			3.00000	3	27.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call			1,912.00000	1,852	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put			14.00000	13	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call			950.00000	895	16.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put			52.00000	56	16.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call			6.00000	5	29.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put			4,108.00000	4,166	29.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call			1.00000	1	33.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put			6,104.00000	6,163	33.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call			1.00000	1	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put			8,103.00000	8,162	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call			3,998.00000	3,939	31.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put			1.00000	0	31.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call			1.00000	1	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put			8,003.00000	8,062	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call			4,048.00000	3,989	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put			0.00000	0	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call			2.00000	1	33.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put			5,954.00000	6,013	33.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call			1.00000	1	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put			7,953.00000	8,012	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call			4,098.00000	4,039	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put			0.00000	0	32.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call			3,100.00000	3,041	27.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put			2.00000	2	27.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call			2,109.00000	2,049	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put			11.00000	10	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call			1,133.00000	1,074	16.52	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	9.95	Put		36.00000	35	16.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call		6.00000	6	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put		3,909.00000	3,967	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call		2.00000	1	33.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put		5,904.00000	5,963	33.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call		1.00000	1	38.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put		7,903.00000	7,962	38.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.17850	11.23560		16.13	793,673.50	71	2,695.00
€ / R On 15/03/2010 Currency Future	11.25	Call		498.00000	463	16.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		512.00000	535	16.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		461.00000	428	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		575.00000	600	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		544.00000	502	16.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		458.00000	473	16.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		444.00000	411	16.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		608.00000	633	16.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call		479.00000	445	16.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put		543.00000	567	16.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		427.00000	396	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		641.00000	667	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		396.00000	366	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		710.00000	738	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		381.00000	352	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		745.00000	774	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		411.00000	381	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		675.00000	702	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		353.00000	326	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		818.00000	848	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		316.00000	292	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		931.00000	963	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		328.00000	303	18.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		893.00000	924	18.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		305.00000	281	18.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		969.00000	1,003	18.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		294.00000	271	18.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		1,009.00000	1,043	18.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		284.00000	262	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		1,048.00000	1,083	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		265.00000	244	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,129.00000	1,165	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call		189.00000	174	20.32	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put		1,554.00000	1,595	20.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		619.00000	575	16.01	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put		384.00000	396	16.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		274.00000	252	18.73	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 15/03/2010 Currency Future	12.05	Put		1,088.00000	1,124	18.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		353.00000	326	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		818.00000	848	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		341.00000	314	17.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		855.00000	886	17.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		256.00000	235	19.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,170.00000	1,207	19.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		247.00000	227	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,211.00000	1,249	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		239.00000	219	19.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,253.00000	1,291	19.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,003.00000	2,944	23.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		17.00000	16	23.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,022.00000	1,965	18.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		36.00000	36	18.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,109.00000	1,056	15.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		123.00000	128	15.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		129.00000	116	22.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		2,144.00000	2,188	22.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		65.00000	56	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		3,080.00000	3,127	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		36.00000	29	24.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		4,050.00000	4,100	24.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		19.00000	16	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		5,034.00000	5,088	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,052.00000	2,993	23.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		16.00000	15	23.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,070.00000	2,013	18.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		35.00000	34	18.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,151.00000	1,095	15.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		116.00000	116	15.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		521.00000	482	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		485.00000	503	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		133.00000	121	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		2,097.00000	2,142	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		67.00000	58	23.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		3,032.00000	3,079	23.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		37.00000	30	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		4,001.00000	4,051	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		20.00000	17	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,984.00000	5,038	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,150.00000	3,092	23.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		14.00000	13	23.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,168.00000	2,109	19.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		32.00000	31	19.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.10	Call		1,238.00000	1,178	15.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		103.00000	100	15.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		568.00000	525	16.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		433.00000	447	16.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		140.00000	129	21.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		2,005.00000	2,050	21.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		72.00000	62	23.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,936.00000	2,984	23.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		39.00000	32	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,903.00000	3,953	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		21.00000	18	26.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,885.00000	4,939	26.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,199.00000	3,141	24.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		14.00000	13	24.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,217.00000	2,158	19.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		31.00000	30	19.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,282.00000	1,222	15.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		97.00000	94	15.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		593.00000	550	16.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		408.00000	421	16.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		144.00000	133	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,959.00000	2,004	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		74.00000	64	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,889.00000	2,936	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		40.00000	33	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,854.00000	3,904	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		22.00000	18	26.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,836.00000	4,890	26.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,101.00000	3,043	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		15.00000	14	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,119.00000	2,061	18.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		33.00000	32	18.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,195.00000	1,134	15.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		109.00000	106	15.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		136.00000	125	21.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		2,051.00000	2,097	21.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		70.00000	60	23.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,984.00000	3,031	23.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		38.00000	31	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,952.00000	4,002	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		20.00000	17	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,935.00000	4,989	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,347.00000	3,289	24.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		11.00000	11	24.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,363.00000	2,305	20.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.90	Put			28.00000	26	20.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,416.00000	1,357	16.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			81.00000	79	16.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			674.00000	628	15.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			338.00000	349	15.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			158.00000	145	21.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,822.00000	1,866	21.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			82.00000	72	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,747.00000	2,793	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			44.00000	36	24.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,708.00000	3,758	24.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			24.00000	20	25.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,688.00000	4,741	25.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,446.00000	3,388	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			10.00000	9	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,461.00000	2,403	20.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			26.00000	24	20.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,507.00000	1,448	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			71.00000	70	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			732.00000	684	15.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			296.00000	306	15.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			167.00000	154	20.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,732.00000	1,775	20.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			88.00000	77	22.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,652.00000	2,699	22.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			46.00000	38	24.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,611.00000	3,660	24.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			25.00000	21	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,590.00000	4,642	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,396.00000	3,339	24.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			11.00000	10	24.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,412.00000	2,354	20.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			27.00000	25	20.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,461.00000	1,403	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			76.00000	74	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			702.00000	656	15.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			317.00000	327	15.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			162.00000	149	21.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,777.00000	1,820	21.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			85.00000	74	22.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,699.00000	2,746	22.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			45.00000	37	24.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,659.00000	3,709	24.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			24.00000	20	25.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,639.00000	4,692	25.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.00	Call			3,248.00000	3,190	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			13.00000	12	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,265.00000	2,207	19.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			30.00000	28	19.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,327.00000	1,267	15.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			91.00000	88	15.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			149.00000	136	21.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,913.00000	1,958	21.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			77.00000	67	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,841.00000	2,888	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			41.00000	34	24.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,806.00000	3,855	24.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			22.00000	19	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,787.00000	4,840	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,298.00000	3,240	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			12.00000	11	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,314.00000	2,256	19.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			29.00000	27	19.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,371.00000	1,312	16.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			86.00000	83	16.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			646.00000	601	15.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			361.00000	372	15.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			153.00000	140	21.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,867.00000	1,912	21.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			80.00000	69	23.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,794.00000	2,841	23.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			42.00000	35	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,757.00000	3,806	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			23.00000	19	25.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,737.00000	4,791	25.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,495.00000	3,437	25.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			10.00000	9	25.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,510.00000	2,452	20.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			25.00000	23	20.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,553.00000	1,494	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			67.00000	66	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			762.00000	714	15.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			276.00000	286	15.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			172.00000	158	20.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,687.00000	1,730	20.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			91.00000	80	22.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,605.00000	2,651	22.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			48.00000	40	24.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,562.00000	3,611	24.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			26.00000	21	25.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.75	Put		4,540.00000	4,593	25.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		3,545.00000	3,487	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		9.00000	8	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,559.00000	2,501	21.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		24.00000	22	21.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,599.00000	1,540	16.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		63.00000	62	16.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		793.00000	744	15.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		257.00000	266	15.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		178.00000	163	20.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,642.00000	1,685	20.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		94.00000	83	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,559.00000	2,604	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		49.00000	41	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		3,514.00000	3,563	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		27.00000	22	25.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,491.00000	4,543	25.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		3,743.00000	3,685	25.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		7.00000	7	25.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		2,756.00000	2,697	22.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		21.00000	19	22.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		1,785.00000	1,727	17.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		49.00000	49	17.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		925.00000	875	15.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		189.00000	196	15.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		202.00000	185	20.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,466.00000	1,507	20.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		108.00000	96	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,373.00000	2,418	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		56.00000	47	23.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,320.00000	3,369	23.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		30.00000	25	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		4,295.00000	4,346	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		3,891.00000	3,834	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		6.00000	5	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		2,904.00000	2,845	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		18.00000	17	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		1,926.00000	1,869	18.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		41.00000	41	18.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,033.00000	981	15.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		147.00000	153	15.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		223.00000	205	19.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,337.00000	1,376	19.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		120.00000	108	22.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		2,235.00000	2,279	22.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.35	Call			61.00000	52	23.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			3,176.00000	3,224	23.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			33.00000	27	25.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			4,148.00000	4,199	25.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			10.00000	9	28.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			6,125.00000	6,181	28.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			5.00000	4	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			8,120.00000	8,176	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			10.00000	9	28.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			6,274.00000	6,330	28.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			5.00000	4	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			8,269.00000	8,325	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			3,644.00000	3,586	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			8.00000	7	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call			2,658.00000	2,599	21.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			22.00000	21	21.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			1,691.00000	1,634	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			56.00000	55	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			857.00000	808	15.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			222.00000	229	15.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			101.00000	89	22.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			2,465.00000	2,511	22.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			28.00000	23	25.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			4,393.00000	4,445	25.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			9.00000	9	28.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			6,374.00000	6,430	28.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			4.00000	4	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			8,369.00000	8,425	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			9.00000	8	28.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			6,474.00000	6,530	28.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			4.00000	3	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			8,468.00000	8,525	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,396.00000	3,339	24.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			11.00000	10	24.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			9.00000	8	28.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			6,623.00000	6,679	28.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			4.00000	3	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			8,618.00000	8,674	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			8.00000	7	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,723.00000	6,779	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			3.00000	3	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,718.00000	8,774	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			8.00000	7	29.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,872.00000	6,929	29.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			3.00000	2	30.99	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	20.10	Put		8,867.00000	8,924	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		8.00000	7	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,822.00000	6,879	29.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		3.00000	3	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,817.00000	8,874	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		9.00000	8	28.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,573.00000	6,629	28.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		4.00000	3	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,568.00000	8,625	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		3,792.00000	3,735	26.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		7.00000	6	26.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		2,805.00000	2,747	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		20.00000	18	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		1,832.00000	1,775	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		46.00000	46	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		960.00000	909	15.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		174.00000	181	15.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		112.00000	100	22.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		2,327.00000	2,371	22.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		31.00000	26	25.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		4,246.00000	4,297	25.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		10.00000	9	28.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		6,224.00000	6,281	28.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		5.00000	4	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		8,219.00000	8,276	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		3,842.00000	3,784	26.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		6.00000	6	26.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		2,855.00000	2,796	22.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		19.00000	17	22.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		1,879.00000	1,822	17.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		43.00000	43	17.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		996.00000	945	15.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		160.00000	166	15.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		116.00000	104	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		2,281.00000	2,325	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		32.00000	26	25.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		4,197.00000	4,248	25.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		10.00000	9	28.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		6,175.00000	6,231	28.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		5.00000	4	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		8,169.00000	8,226	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		3,693.00000	3,635	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		7.00000	7	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		2,707.00000	2,648	21.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		21.00000	20	21.75	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	9.55	Call		1,738.00000	1,680	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		52.00000	52	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		891.00000	841	15.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		205.00000	212	15.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		105.00000	93	22.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		2,419.00000	2,464	22.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		29.00000	24	25.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		4,344.00000	4,396	25.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		10.00000	9	28.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put		6,324.00000	6,380	28.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call		4.00000	4	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put		8,319.00000	8,375	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call		9.00000	8	28.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put		6,523.00000	6,580	28.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call		4.00000	3	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put		8,518.00000	8,575	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call		8.00000	7	29.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put		6,773.00000	6,829	29.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call		3.00000	3	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put		8,768.00000	8,824	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call		8.00000	8	28.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put		6,673.00000	6,729	28.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call		3.00000	3	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put		8,668.00000	8,724	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call		3,594.00000	3,536	25.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put		8.00000	8	25.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call		2,609.00000	2,550	21.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put		23.00000	21	21.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call		1,645.00000	1,587	17.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put		59.00000	58	17.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call		824.00000	776	15.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put		239.00000	247	15.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call		367.00000	339	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put		781.00000	811	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call		98.00000	86	22.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put		2,512.00000	2,558	22.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call		28.00000	23	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put		4,442.00000	4,494	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call		9.00000	8	28.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put		6,424.00000	6,480	28.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call		4.00000	3	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put		8,419.00000	8,475	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call		3,991.00000	3,933	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put		5.00000	5	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call		11.00000	10	27.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.25	Put		6,025.00000	6,081	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call		6.00000	5	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put		8,020.00000	8,076	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call		3,941.00000	3,884	26.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put		5.00000	5	26.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call		2,953.00000	2,895	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put		18.00000	16	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call		1,974.00000	1,917	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put		38.00000	39	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call		1,070.00000	1,018	15.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put		135.00000	140	15.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call		125.00000	112	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put		2,189.00000	2,233	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call		34.00000	28	25.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put		4,099.00000	4,149	25.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call		11.00000	10	27.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put		6,075.00000	6,131	27.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call		5.00000	5	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put		8,070.00000	8,126	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call		4,090.00000	4,033	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put		4.00000	4	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call		12.00000	10	27.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put		5,926.00000	5,982	27.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call		6.00000	5	30.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put		7,920.00000	7,977	30.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.36830	11.42200		16.41	0.00	0	200.00
€ / R On 14/06/2010 Currency Future	11.40	Call		0.00000	616	16.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put		0.00000	648	16.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Call		610.00000	563	16.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put		738.00000	745	16.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Call		647.00000	598	16.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put		675.00000	680	16.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call		628.00000	580	16.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put		706.00000	712	16.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call		501.00000	459	17.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put		979.00000	991	17.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call		474.00000	434	17.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put		1,052.00000	1,066	17.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call		449.00000	410	18.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put		1,127.00000	1,142	18.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call		3,937.00000	3,881	23.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put		15.00000	13	23.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call		2,952.00000	2,896	19.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put		30.00000	28	19.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call		1,984.00000	1,928	16.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	9.50	Put		62.00000	60	16.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call		1,162.00000	1,102	15.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put		240.00000	234	15.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call		229.00000	206	21.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put		2,307.00000	2,338	21.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call		103.00000	91	25.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put		4,181.00000	4,223	25.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call		47.00000	38	27.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put		6,125.00000	6,170	27.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call		11.00000	10	26.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put		8,089.00000	8,141	26.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call		3,987.00000	3,931	24.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put		15.00000	12	24.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call		3,002.00000	2,945	20.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put		30.00000	27	20.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call		2,029.00000	1,974	16.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put		57.00000	55	16.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call		1,196.00000	1,136	15.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put		224.00000	218	15.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call		234.00000	211	21.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Put		2,262.00000	2,293	21.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call		105.00000	93	25.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put		4,133.00000	4,175	25.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call		48.00000	39	27.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put		6,076.00000	6,121	27.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call		12.00000	10	26.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put		8,040.00000	8,092	26.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call		3,888.00000	3,832	23.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put		16.00000	13	23.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call		2,903.00000	2,847	19.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Put		31.00000	29	19.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call		1,939.00000	1,883	15.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put		67.00000	64	15.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call		1,128.00000	1,069	15.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put		256.00000	250	15.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call		223.00000	202	21.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Put		2,351.00000	2,383	21.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call		101.00000	89	25.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put		4,229.00000	4,271	25.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call		45.00000	37	27.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put		6,173.00000	6,218	27.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call		11.00000	9	26.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put		8,139.00000	8,191	26.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call		0.00000	3,980	24.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put		0.00000	12	24.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	8.40	Call			0.00000	2,994	20.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put			0.00000	26	20.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call			0.00000	2,020	16.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put			0.00000	51	16.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call			0.00000	1,171	15.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put			0.00000	202	15.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call			0.00000	217	21.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put			0.00000	2,248	21.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call			0.00000	96	25.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put			0.00000	4,127	25.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call			0.00000	40	27.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put			0.00000	6,072	27.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call			0.00000	10	26.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put			0.00000	8,042	26.93	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.32200		248.96400		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			298.76700		298.23600		0.00	0.00	0	760.00
ALBI On 04/02/2010 Index Future			304.22000		303.68200		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			128.09300		127.91700		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			130.43800		130.26000		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			300.42500		299.91100		0.00	0.00	0	695.00
GOVI On 04/02/2010 jGovi			305.92550		305.40450		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			362.26500		362.33400		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap			7.28470		7.30559		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.73900		8.75100		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.40400		8.37500		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.59200		8.59800		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.85000		8.84800		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.80900		8.80400		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.81900		8.80800		18.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.00600		6.99500		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.05000		7.02500		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.17000		7.14400		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.50400		7.45700		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.82800		7.80800		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.74300		7.70900		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.99000		7.95700		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.60100		8.60600		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.73200		8.74100		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.78500		8.77600		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.84400		8.83300		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			6.95900		6.96000		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			6.86900		6.87700		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			6.89900		6.89900		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			6.99800		6.99800		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			289.51500		288.89600		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			294.81500		294.18800		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.30800		7.33200		0.84	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1.00000	1	0.80	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			669.00000	649	0.80	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.47500		7.53500		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			590.00000	650	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			212.00000	166	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.28000		8.30100		7.00	151,040.54	1,200	8,150.00
R157 On 05/11/2009 Bond Future	7.50	Call			98.00000	91	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,382.00000	4,265	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.36100		8.38400		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			848.00000	860	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			4,076.00000	3,973	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.42100		8.44500		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,633.00000	2,677	6.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 06/05/2010 Bond Future	8.50	Put			2,370.00000	2,299	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.44900		8.47500		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			3,596.00000	3,651	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,343.00000	2,279	6.32	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.83400		8.85500		14.00	0.00	0	11,606.00
R186 On 05/11/2009 Bond Future	8.75	Call			1,742.00000	1,750	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			2,763.00000	2,568	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	9.00	Call			2,967.00000	3,013	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,578.00000	1,422	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			13.00000	10	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			14,309.00000	14,104	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			49.00000	42	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			11,516.00000	11,306	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.88100		8.90300		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			1,616.00000	1,636	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			8,104.00000	7,915	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.92100		8.94300		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			5,291.00000	5,370	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,756.00000	4,628	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			8.94500		8.96800		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			7,093.00000	7,195	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			4,511.00000	4,399	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.33600		8.35700		6.50	0.00	0	488.00
R201 On 05/11/2009 Bond Future	7.50	Call			55.00000	51	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			3,676.00000	3,585	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.40600		8.42900		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			374.00000	378	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			4,132.00000	4,046	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.46200		8.48600		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,979.00000	2,012	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			1,926.00000	1,869	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.48600		8.51200		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			3,154.00000	3,204	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,415.00000	1,372	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.76500		8.78600		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			32.00000	27	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			7,416.00000	7,296	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.83800		8.86000		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,124.00000	1,134	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			4,724.00000	4,617	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.89400		8.91700		10.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 06/05/2010 Bond Future	9.00	Call			3,390.00000	3,433	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,960.00000	2,884	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.92800		8.95200		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			4,576.00000	4,629	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			3,086.00000	3,017	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.76000		8.79200		12.28	0.00	0	2,868.00
R204 On 05/11/2009 Bond Future	7.50	Call			33.00000	30	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			8,189.00000	7,994	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.82200		8.85500		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,243.00000	1,274	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			5,177.00000	5,015	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.87300		8.90700		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			3,759.00000	3,842	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			3,228.00000	3,117	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.90500		8.94100		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			4,747.00000	4,849	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			3,037.00000	2,937	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.39100		8.41300		5.75	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call			39.00000	35	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,203.00000	3,124	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.47600		8.49900		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			291.00000	294	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,572.00000	3,501	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.55100		8.57500		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,903.00000	1,934	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,374.00000	1,331	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.59100		8.61800		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,314.00000	2,353	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,230.00000	1,193	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.91900		8.94100		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			18.00000	15	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,412.00000	9,275	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.98100		9.00200		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,126.00000	1,134	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			5,781.00000	5,663	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.03500		9.05700		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			4,227.00000	4,277	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			3,103.00000	3,023	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.07100		9.09500		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			5,211.00000	5,278	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,915.00000	2,843	12.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 05/11/2009 Bond Future			8.91800	8.93900		13.00	0.00	0	5,008.00
R208 On 05/11/2009 Bond Future	7.75	Call		25.00000	22	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		7,994.00000	7,858	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.97600	8.99700		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		1,366.00000	1,382	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		4,528.00000	4,414	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.02300	9.04500		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call		4,012.00000	4,068	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put		2,772.00000	2,693	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.05400	9.07700		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call		5,367.00000	5,435	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put		2,869.00000	2,798	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.38400	8.39400		18.25	0.00	0	3,023.00
R209 On 05/11/2009 Bond Future	9.00	Call		5,295.00000	5,330	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put		357.00000	306	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call		93.00000	80	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put		8,441.00000	8,342	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call		6.00000	4	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		13,662.00000	13,574	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		26.00000	21	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		10,966.00000	10,875	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call		10,385.00000	10,465	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put		22.00000	16	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.41000	8.42100		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		796.00000	787	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		9,359.00000	9,256	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call		12,097.00000	12,170	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		316.00000	295	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.42900	8.44000		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call		4,607.00000	4,629	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put		4,100.00000	4,028	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.43500	8.44700		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call		6,527.00000	6,565	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put		4,026.00000	3,962	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			296.65100	296.14100		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			302.08200	301.56500		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.48280	6.46720		15.20	0.00	0	4,604.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		190.00000	200	15.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		172.00000	167	15.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		150.00000	153	15.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.55	Put		233.00000	220	15.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		169.00000	172	15.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		202.00000	190	15.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		190.00000	200	15.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		172.00000	167	15.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		219.00000	230	15.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		152.00000	147	15.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		134.00000	136	15.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		267.00000	253	15.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		150.00000	153	15.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		233.00000	220	15.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		119.00000	121	16.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		302.00000	288	16.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		119.00000	121	16.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		302.00000	288	16.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		94.00000	95	16.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		377.00000	362	16.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		106.00000	107	16.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		339.00000	324	16.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		74.00000	75	17.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		457.00000	442	17.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		74.00000	75	17.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		457.00000	442	17.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		84.00000	84	16.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		416.00000	402	16.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		84.00000	84	16.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		416.00000	402	16.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		66.00000	67	17.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		499.00000	484	17.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		219.00000	230	15.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		152.00000	147	15.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		251.00000	262	15.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		133.00000	129	15.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		106.00000	107	16.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		339.00000	324	16.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		284.00000	295	16.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		117.00000	113	16.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		284.00000	295	16.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		117.00000	113	16.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		319.00000	331	16.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		102.00000	98	16.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		66.00000	67	17.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		499.00000	484	17.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		53.00000	53	17.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		586.00000	570	17.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.10	Call			42.00000	42	18.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			675.00000	659	18.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			34.00000	34	19.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			767.00000	751	19.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call			28.00000	27	19.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			860.00000	844	19.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			59.00000	59	17.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			542.00000	527	17.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			47.00000	47	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			630.00000	614	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			38.00000	38	18.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			721.00000	705	18.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			59.00000	59	17.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			542.00000	527	17.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			38.00000	38	18.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			721.00000	705	18.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			31.00000	30	19.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			813.00000	798	19.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			47.00000	47	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			630.00000	614	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,617.00000	5,633	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,117.00000	4,133	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,617.00000	2,633	26.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	26.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,124.00000	1,139	21.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			7.00000	6	21.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			5.00000	5	25.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,888.00000	1,872	25.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			1.00000	1	31.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,384.00000	3,368	31.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			0.00000	0	38.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,883.00000	4,867	38.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	44.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,383.00000	6,367	44.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			5,867.00000	5,883	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,367.00000	4,383	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			2,867.00000	2,883	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,371.00000	1,386	23.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			4.00000	3	23.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			7.00000	7	24.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,640.00000	1,624	24.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		1.00000	1	30.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,134.00000	3,118	30.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	37.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,633.00000	4,618	37.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	43.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,133.00000	6,117	43.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,917.00000	5,933	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,417.00000	4,433	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,917.00000	2,933	25.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	25.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,420.00000	1,436	24.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		3.00000	3	24.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		7.00000	7	23.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,590.00000	1,574	23.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		1.00000	1	30.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,084.00000	3,068	30.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	36.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,583.00000	4,568	36.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	43.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,083.00000	6,067	43.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		434.00000	446	17.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		67.00000	64	17.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		356.00000	368	16.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		89.00000	85	16.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		604.00000	617	18.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		37.00000	34	18.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		517.00000	530	17.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		50.00000	47	17.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		394.00000	406	17.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		77.00000	74	17.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		356.00000	368	16.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		89.00000	85	16.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		475.00000	488	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		58.00000	55	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		251.00000	262	15.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		133.00000	129	15.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		560.00000	573	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		43.00000	40	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,117.00000	3,133	24.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	24.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,118.00000	2,133	28.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		0.00000	0	28.59	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 14/12/2009 Currency Future	10.35	Call			0.00000	0	33.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put			3,883.00000	3,868	33.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call			0.00000	0	42.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put			5,883.00000	5,867	42.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call			0.00000	0	47.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put			7,883.00000	7,867	47.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call			4,017.00000	4,033	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put			0.00000	0	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call			3,017.00000	3,033	24.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put			0.00000	0	24.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call			2,018.00000	2,033	29.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put			1.00000	1	29.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call			1,026.00000	1,041	20.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put			9.00000	8	20.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call			4.00000	4	26.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			1,987.00000	1,971	26.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			0.00000	0	34.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,983.00000	3,968	34.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			0.00000	0	43.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,983.00000	5,967	43.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	47.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,983.00000	7,967	47.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			3,967.00000	3,983	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			2,967.00000	2,983	24.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	24.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			1,968.00000	1,984	29.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			1.00000	1	29.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			977.00000	992	20.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			10.00000	9	20.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			4.00000	4	26.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			2,037.00000	2,021	26.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			0.00000	0	34.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			4,033.00000	4,018	34.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			0.00000	0	43.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			6,033.00000	6,017	43.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	47.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			8,033.00000	8,017	47.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			3,917.00000	3,933	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	23.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			1,918.00000	1,934	28.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			1.00000	1	28.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			929.00000	943	20.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			12.00000	11	20.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			4.00000	4	26.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	8.55	Put			2,086.00000	2,071	26.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			0.00000	0	34.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			4,083.00000	4,068	34.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	47.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			8,083.00000	8,067	47.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			3,867.00000	3,883	23.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	23.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			1,868.00000	1,884	28.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			1.00000	1	28.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			881.00000	896	19.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			14.00000	13	19.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			3.00000	3	26.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			2,136.00000	2,120	26.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			0.00000	0	34.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			4,133.00000	4,118	34.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	47.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			8,133.00000	8,117	47.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			3,817.00000	3,833	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			2,817.00000	2,833	25.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	25.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			1,818.00000	1,834	27.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put			1.00000	1	27.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call			834.00000	848	19.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			17.00000	15	19.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			3.00000	3	26.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			2,186.00000	2,170	26.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			0.00000	0	35.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			4,183.00000	4,168	35.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			0.00000	0	43.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			6,183.00000	6,167	43.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	47.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			8,183.00000	8,167	47.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,067.00000	4,083	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,067.00000	3,083	24.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	24.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,068.00000	2,083	28.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			0.00000	0	28.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,075.00000	1,090	21.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			8.00000	7	21.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			5.00000	4	25.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,937.00000	1,922	25.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			0.00000	0	33.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,933.00000	3,918	33.94	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	12.40	Call			0.00000	0	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,933.00000	5,917	43.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	47.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put			7,933.00000	7,917	47.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call			3,767.00000	3,783	23.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put			0.00000	0	23.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call			2,767.00000	2,783	25.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put			0.00000	0	25.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call			1,769.00000	1,784	27.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put			1.00000	1	27.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call			787.00000	801	19.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put			20.00000	18	19.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call			3.00000	3	27.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put			2,236.00000	2,220	27.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call			0.00000	0	35.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put			4,233.00000	4,218	35.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call			0.00000	0	44.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put			6,233.00000	6,217	44.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	47.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			8,233.00000	8,217	47.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			3,717.00000	3,733	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			2,717.00000	2,733	25.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	25.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call			1,719.00000	1,734	27.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put			2.00000	1	27.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call			740.00000	754	19.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put			23.00000	21	19.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call			3.00000	3	27.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put			2,285.00000	2,270	27.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call			0.00000	0	35.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			4,283.00000	4,268	35.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			0.00000	0	44.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put			6,283.00000	6,267	44.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	47.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			8,283.00000	8,267	47.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			3,567.00000	3,583	24.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	24.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			2,567.00000	2,583	26.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put			0.00000	0	26.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call			1,569.00000	1,585	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put			2.00000	2	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call			2.00000	2	27.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put			2,435.00000	2,419	27.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call			0.00000	0	36.20	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	10.90	Put		4,433.00000	4,418	36.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	44.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,433.00000	6,417	44.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	47.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		8,433.00000	8,417	47.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		3,667.00000	3,683	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		2,667.00000	2,683	26.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	26.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		1,669.00000	1,684	26.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		2.00000	2	26.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		694.00000	708	18.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		27.00000	25	18.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		3.00000	2	27.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		2,335.00000	2,320	27.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		0.00000	0	35.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,333.00000	4,318	35.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	44.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,333.00000	6,317	44.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	47.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,333.00000	8,317	47.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,617.00000	3,633	24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,619.00000	1,635	26.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		2.00000	2	26.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		649.00000	662	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		32.00000	29	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		2.00000	2	27.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,385.00000	2,369	27.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		0.00000	0	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,383.00000	4,368	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	47.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,383.00000	8,367	47.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.54020	6.52390		16.19	0.00	0	118.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		297.00000	306	16.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		273.00000	266	16.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		258.00000	263	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		334.00000	322	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		277.00000	282	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		303.00000	292	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		258.00000	263	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		334.00000	322	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		323.00000	332	16.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		249.00000	242	16.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		241.00000	245	16.62	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	6.65	Put		367.00000	355	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		225.00000	228	16.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		401.00000	388	16.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		225.00000	228	16.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		401.00000	388	16.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		196.00000	199	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		472.00000	459	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		210.00000	213	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		436.00000	423	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		196.00000	199	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		472.00000	459	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		171.00000	173	17.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		547.00000	533	17.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		183.00000	186	17.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		509.00000	495	17.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		160.00000	162	17.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		586.00000	572	17.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		350.00000	360	16.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		226.00000	220	16.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		409.00000	419	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		185.00000	178	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		150.00000	152	18.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		626.00000	611	18.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		132.00000	133	18.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		708.00000	693	18.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		473.00000	483	16.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		149.00000	143	16.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		507.00000	517	16.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		133.00000	127	16.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		440.00000	450	16.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		166.00000	160	16.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		379.00000	388	16.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		205.00000	198	16.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		579.00000	589	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		105.00000	99	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		616.00000	627	16.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		92.00000	87	16.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		542.00000	553	16.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		118.00000	112	16.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		473.00000	483	16.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		149.00000	143	16.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		409.00000	419	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		185.00000	178	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,124.00000	4,140	24.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	24.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,124.00000	3,140	18.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		0.00000	0	18.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,127.00000	2,142	22.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		3.00000	1	22.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,141.00000	1,156	17.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		17.00000	16	17.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		35.00000	34	24.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,911.00000	1,893	24.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		4.00000	4	28.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,880.00000	3,864	28.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		1.00000	1	32.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,877.00000	5,861	32.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		0.00000	0	36.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,877.00000	7,860	36.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,024.00000	4,040	24.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	24.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,024.00000	3,040	17.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		0.00000	0	17.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,027.00000	2,043	23.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		4.00000	3	23.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,044.00000	1,060	16.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		21.00000	19	16.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		32.00000	31	24.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		2,008.00000	1,991	24.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		3.00000	3	28.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,980.00000	3,963	28.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		1.00000	1	32.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,977.00000	5,961	32.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		0.00000	0	36.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,977.00000	7,960	36.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		3,974.00000	3,990	24.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	24.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		2,974.00000	2,990	17.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		1.00000	0	17.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		1,978.00000	1,994	23.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		4.00000	4	23.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		998.00000	1,011	16.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		24.00000	21	16.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		30.00000	30	24.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		2,056.00000	2,040	24.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		3.00000	3	28.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		4,029.00000	4,013	28.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		1.00000	1	32.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		6,027.00000	6,011	32.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		0.00000	0	36.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.55	Put		8,027.00000	8,010	36.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		3,924.00000	3,940	23.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	23.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		2,924.00000	2,940	17.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		1.00000	0	17.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		1,928.00000	1,944	23.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		4.00000	4	23.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		953.00000	965	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		29.00000	25	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		28.00000	28	24.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		2,104.00000	2,088	24.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		3.00000	3	28.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		4,079.00000	4,063	28.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		1.00000	1	32.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		6,077.00000	6,061	32.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		0.00000	0	36.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		8,076.00000	8,060	36.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		953.00000	965	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		29.00000	25	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		3,824.00000	3,840	23.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	23.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		2,825.00000	2,840	18.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		1.00000	0	18.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		1,829.00000	1,845	22.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		5.00000	5	22.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		864.00000	876	16.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		40.00000	36	16.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		25.00000	25	25.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		2,201.00000	2,185	25.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		3.00000	3	28.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		4,179.00000	4,163	28.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		1.00000	1	32.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		6,177.00000	6,161	32.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		0.00000	0	36.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		8,176.00000	8,160	36.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		3,874.00000	3,890	23.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	23.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		2,875.00000	2,890	17.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		1.00000	0	17.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		1,878.00000	1,895	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		5.00000	4	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		908.00000	920	16.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		34.00000	30	16.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		27.00000	26	25.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		2,153.00000	2,136	25.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	10.65	Call		3.00000	3	28.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		4,129.00000	4,113	28.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		1.00000	1	32.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		6,127.00000	6,111	32.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		0.00000	0	36.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		8,126.00000	8,110	36.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,074.00000	4,090	24.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	24.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,074.00000	3,090	18.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	0	18.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,077.00000	2,092	23.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		3.00000	2	23.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,093.00000	1,108	17.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		19.00000	18	17.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		33.00000	32	24.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,959.00000	1,942	24.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		4.00000	4	28.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,930.00000	3,913	28.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		1.00000	1	32.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,927.00000	5,911	32.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		0.00000	0	36.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,927.00000	7,910	36.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		3,774.00000	3,790	22.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	22.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		2,775.00000	2,790	18.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		1.00000	0	18.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		1,779.00000	1,795	22.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		5.00000	5	22.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		820.00000	832	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		46.00000	42	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		24.00000	23	25.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		2,250.00000	2,233	25.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		3.00000	3	28.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		4,229.00000	4,213	28.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		1.00000	1	33.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		6,227.00000	6,211	33.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		0.00000	0	36.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		8,226.00000	8,210	36.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		3,674.00000	3,690	22.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	22.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		2,675.00000	2,690	19.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		1.00000	0	19.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		1,680.00000	1,696	21.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		7.00000	6	21.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		736.00000	747	16.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	5.85	Put		62.00000	57	16.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		21.00000	21	25.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		2,347.00000	2,330	25.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		3.00000	3	28.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		4,329.00000	4,312	28.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		1.00000	1	33.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		6,327.00000	6,311	33.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		0.00000	0	36.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		8,326.00000	8,310	36.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,574.00000	3,590	21.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	21.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		2,575.00000	2,590	19.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		1.00000	0	19.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		1,582.00000	1,598	20.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		8.00000	7	20.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		655.00000	666	16.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		81.00000	76	16.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		18.00000	18	25.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		2,445.00000	2,428	25.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		2.00000	2	29.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,429.00000	4,412	29.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		1.00000	1	33.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,427.00000	6,411	33.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		0.00000	0	36.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		8,426.00000	8,410	36.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		3,624.00000	3,640	21.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	21.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		2,625.00000	2,640	19.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		1.00000	0	19.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		1,631.00000	1,647	21.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		7.00000	7	21.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		695.00000	706	16.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		71.00000	66	16.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		20.00000	19	25.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,396.00000	2,379	25.44	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		4,379.00000	4,362	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		6,377.00000	6,361	33.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		0.00000	0	36.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		8,376.00000	8,360	36.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		3,724.00000	3,740	22.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	22.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		2,725.00000	2,740	18.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		1.00000	0	18.96	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	4.80	Call		1,730.00000	1,746	21.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		6.00000	6	21.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		778.00000	789	16.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		54.00000	49	16.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		22.00000	22	25.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		2,298.00000	2,282	25.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		3.00000	3	28.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		4,279.00000	4,263	28.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		1.00000	1	33.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		6,277.00000	6,261	33.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		0.00000	0	36.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		8,276.00000	8,260	36.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			6.58870	6.57090		16.52	0.00	0	100.00
ZAAD On 14/06/2010 Currency Future	6.55	Call		373.00000	383	16.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put		352.00000	344	16.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call		335.00000	341	16.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put		414.00000	403	16.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call		353.00000	360	16.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put		383.00000	371	16.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call		396.00000	406	16.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put		325.00000	317	16.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call		318.00000	324	16.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put		447.00000	435	16.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call		4,071.00000	4,089	18.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put		0.00000	0	18.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call		3,072.00000	3,089	26.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put		1.00000	1	26.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call		2,079.00000	2,096	22.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put		8.00000	7	22.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call		1,102.00000	1,121	15.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put		31.00000	32	15.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call		70.00000	71	23.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put		2,000.00000	1,982	23.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call		7.00000	8	24.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put		3,936.00000	3,919	24.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call		3.00000	3	28.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put		5,932.00000	5,914	28.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call		1.00000	1	31.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put		7,930.00000	7,912	31.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call		4,021.00000	4,039	18.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put		0.00000	0	18.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call		3,022.00000	3,040	26.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put		1.00000	1	26.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call		2,030.00000	2,047	21.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put		9.00000	8	21.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	5.55	Call			1,055.00000	1,073	15.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put			34.00000	34	15.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call			68.00000	69	23.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put			2,048.00000	2,030	23.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call			7.00000	7	24.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put			3,986.00000	3,968	24.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call			3.00000	3	28.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put			5,982.00000	5,964	28.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call			1.00000	1	31.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put			7,980.00000	7,962	31.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call			3,971.00000	3,989	18.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put			0.00000	0	18.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call			2,972.00000	2,990	27.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put			1.00000	1	27.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call			1,980.00000	1,998	21.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put			9.00000	9	21.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call			1,011.00000	1,026	15.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put			40.00000	37	15.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call			65.00000	67	24.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put			2,094.00000	2,078	24.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call			7.00000	7	24.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put			4,036.00000	4,018	24.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call			3.00000	3	28.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put			6,032.00000	6,014	28.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call			1.00000	1	31.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put			8,030.00000	8,012	31.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call			3,921.00000	3,939	18.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put			0.00000	0	18.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call			2,923.00000	2,940	26.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put			2.00000	2	26.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call			1,931.00000	1,948	21.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put			10.00000	9	21.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call			968.00000	982	15.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put			47.00000	44	15.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call			61.00000	63	24.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put			2,140.00000	2,124	24.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call			6.00000	7	24.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put			4,086.00000	4,068	24.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call			3.00000	3	28.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put			6,082.00000	6,064	28.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call			1.00000	1	31.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put			8,080.00000	8,062	31.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
Total for Derivatives:								2,530,385,602.44	88,760	995,153.00

Grand Total: 2,530,385,602.44 88,760 995,153.00