



Daily MTM Report

Daily summary for 15/09/2009

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			7.24200	7.26500			0.00	0	0.00
R155 On 31/08/2011 Bond			7.38000	7.35500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.08000	8.06000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.68000	8.64000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.15000	8.13000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.56000	8.54000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.59000	8.57000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.19000	8.16500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.73000	8.71000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.74000	8.72000			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			8.21500	8.18500			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/12/2009 Currency Future			7.52510	7.57450		18.89	52,058,641.80	6,918	322,089.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		298.00000	273	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		273.00000	298	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		225.00000	205	20.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		400.00000	430	20.15	43,000,000.00	100	200.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		182.00000	166	20.90	16,600,000.00	100	100.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		508.00000	541	20.90	54,100,000.00	100	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		148.00000	135	21.66	13,500,000.00	100	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		624.00000	660	21.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		278.00000	254	19.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		303.00000	329	19.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		159.00000	145	21.41	0.00	0	3,247.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		584.00000	619	21.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		241.00000	221	19.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		366.00000	395	19.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		38.00000	35	27.45	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,664.00000	1,710	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		472.00000	435	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		147.00000	160	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		241.00000	221	19.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		366.00000	395	19.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		113.00000	103	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		789.00000	828	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		1.00000	0	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,626.00000	4,675	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		0.00000	0	34.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,826.00000	5,875	34.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		0.00000	0	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		7,026.00000	7,075	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		379.00000	346	18.89	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		204.00000	221	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		259.00000	237	19.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		334.00000	362	19.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		52.00000	48	25.94	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,377.00000	1,423	25.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.20	Call			506.00000	468	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			131.00000	143	18.90	0.00	0	5,000.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			209.00000	191	20.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			435.00000	466	20.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			170.00000	155	21.15	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			545.00000	580	21.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			100.00000	91	23.17	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			875.00000	916	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			170.00000	155	21.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			545.00000	580	21.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			138.00000	126	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			664.00000	701	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			121.00000	110	22.41	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			747.00000	785	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			121.00000	110	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			747.00000	785	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	33.38	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,426.00000	5,475	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			6.00000	4	29.35	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,981.00000	3,029	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	31.66	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,726.00000	4,775	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			16.00000	14	29.11	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,342.00000	2,389	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			148.00000	135	21.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			624.00000	660	21.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			408.00000	375	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			184.00000	199	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			195.00000	178	20.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			471.00000	503	20.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			58.00000	53	25.44	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,284.00000	1,328	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			65.00000	59	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,191.00000	1,234	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			129.00000	118	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			705.00000	743	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			106.00000	97	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			832.00000	872	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			93.00000	85	23.42	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			919.00000	960	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			83.00000	75	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			1,008.00000	1,050	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			78.00000	71	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,053.00000	1,096	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			88.00000	80	23.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.45	Put			963.00000	1,005	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			106.00000	97	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			832.00000	872	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			88.00000	80	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			963.00000	1,005	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			100.00000	91	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			875.00000	916	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			29.00000	27	28.96	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,955.00000	2,002	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			78.00000	71	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,053.00000	1,096	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			73.00000	67	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,099.00000	1,142	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			73.00000	67	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,099.00000	1,142	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			61.00000	56	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			1,237.00000	1,281	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			69.00000	63	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,144.00000	1,188	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			49.00000	45	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,425.00000	1,470	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			52.00000	48	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,377.00000	1,423	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			55.00000	50	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,330.00000	1,375	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			65.00000	59	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,191.00000	1,234	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			47.00000	43	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,472.00000	1,518	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			40.00000	37	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,616.00000	1,662	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			35.00000	32	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,760.00000	1,807	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			32.00000	29	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,857.00000	1,904	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			30.00000	28	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,906.00000	1,953	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			35.00000	32	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,760.00000	1,807	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			28.00000	25	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			2,003.00000	2,050	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			30.00000	28	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,906.00000	1,953	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			19.00000	16	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,244.00000	2,291	29.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.15	Call			11.00000	9	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,586.00000	2,634	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			14.00000	12	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,439.00000	2,487	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			17.00000	15	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,293.00000	2,340	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			17.00000	15	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,293.00000	2,340	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			13.00000	11	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,488.00000	2,536	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			8.00000	6	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,783.00000	2,831	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			7.00000	5	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,882.00000	2,930	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			6.00000	5	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,932.00000	2,980	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			5.00000	4	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			3,031.00000	3,079	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			4.00000	3	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,229.00000	3,278	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			3.00000	2	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,478.00000	3,527	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			3.00000	2	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,428.00000	3,477	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			3.00000	2	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,329.00000	3,377	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			9.00000	7	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,734.00000	2,782	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			7.00000	6	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,833.00000	2,881	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			5.00000	4	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			3,080.00000	3,129	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			4.00000	3	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,180.00000	3,228	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			4.00000	3	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,229.00000	3,278	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			10.00000	8	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,636.00000	2,683	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			12.00000	10	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,537.00000	2,585	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			6.00000	4	29.35	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,981.00000	3,029	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			4.00000	3	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			3,130.00000	3,178	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			12.00000	10	29.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,537.00000	2,585	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			2.00000	2	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			3,578.00000	3,626	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			2.00000	2	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			3,528.00000	3,577	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			2.00000	1	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,727.00000	3,776	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			2.00000	1	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			3,628.00000	3,676	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	31.66	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,726.00000	4,775	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			1.00000	1	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			4,027.00000	4,076	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			1.00000	1	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,927.00000	3,976	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			1.00000	0	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			4,426.00000	4,475	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			0.00000	0	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,826.00000	4,875	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,226.00000	5,275	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			0.00000	0	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,626.00000	5,675	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			1.00000	1	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,326.00000	4,375	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			0.00000	0	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			5,126.00000	5,175	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,526.00000	5,575	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			42.00000	39	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,568.00000	1,614	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			22.00000	19	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,148.00000	2,194	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			1.00000	0	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,526.00000	4,575	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			0.00000	0	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,726.00000	5,775	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			26.00000	23	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,051.00000	2,098	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			10.00000	8	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,636.00000	2,683	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			1.00000	1	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,827.00000	3,876	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			5,026.00000	5,075	32.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.80	Call			58.00000	53	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,284.00000	1,328	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			1.00000	1	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,226.00000	4,275	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			6,026.00000	6,075	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,926.00000	4,975	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,526.00000	5,575	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,126.00000	6,175	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			1.00000	1	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,126.00000	4,176	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,326.00000	5,375	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,926.00000	5,975	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,226.00000	5,275	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			33.00000	31	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,809.00000	1,856	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			15.00000	13	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,390.00000	2,438	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			1.00000	1	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			4,176.00000	4,226	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,776.00000	4,825	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,376.00000	5,425	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	34.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,976.00000	6,025	34.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			1.00000	1	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,226.00000	4,275	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			36.00000	34	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,712.00000	1,758	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			3.00000	2	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,478.00000	3,527	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			1.00000	1	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,077.00000	4,126	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			1.00000	0	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			4,676.00000	4,725	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,276.00000	5,325	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			42.00000	39	26.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,568.00000	1,614	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			1.00000	0	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,526.00000	4,575	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			20.00000	18	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			2,196.00000	2,243	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			3.00000	2	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			3,379.00000	3,427	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			1.00000	1	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,977.00000	4,026	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			1.00000	0	31.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			4,576.00000	4,625	31.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			5,676.00000	5,725	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			2.00000	1	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,727.00000	3,776	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			55.00000	50	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,330.00000	1,375	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			2.00000	1	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,677.00000	3,726	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			1.00000	1	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,276.00000	4,325	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			38.00000	35	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,664.00000	1,710	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			2.00000	1	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,777.00000	3,826	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			1.00000	1	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			4,376.00000	4,425	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			0.00000	0	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,976.00000	5,025	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			0.00000	0	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			6,176.00000	6,225	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			1.00000	1	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,326.00000	4,375	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			6,326.00000	6,375	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			6,226.00000	6,275	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			1.00000	1	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,276.00000	4,325	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,876.00000	4,925	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			6,076.00000	6,125	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,426.00000	6,475	36.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.65	Call		1.00000	1	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		4,077.00000	4,126	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		0.00000	0	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,276.00000	5,325	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		0.00000	0	36.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		6,476.00000	6,525	36.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		0.00000	0	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		5,876.00000	5,925	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		0.00000	0	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,776.00000	5,825	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		69.00000	63	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		1,144.00000	1,188	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		0.00000	0	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		5,076.00000	5,125	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		0.00000	0	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		5,476.00000	5,525	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		506.00000	468	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		131.00000	143	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		49.00000	45	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,425.00000	1,470	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		4.00000	3	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		3,279.00000	3,328	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		1.00000	1	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,977.00000	4,026	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		0.00000	0	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,776.00000	5,825	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		439.00000	404	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		165.00000	179	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		734.00000	690	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		59.00000	65	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		241.00000	221	19.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		366.00000	395	19.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		775.00000	731	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		51.00000	56	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		11.00000	9	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,586.00000	2,634	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		693.00000	650	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		68.00000	75	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		225.00000	205	20.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		400.00000	430	20.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		9.00000	8	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,685.00000	2,733	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		0.00000	0	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,776.00000	4,825	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		693.00000	650	18.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.95	Put			68.00000	75	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			818.00000	773	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			44.00000	48	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,025.00000	3,975	28.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	28.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,525.00000	2,476	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	1	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,043.00000	995	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			18.00000	20	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,976.00000	8,025	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,275.00000	4,225	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,775.00000	2,725	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,285.00000	1,235	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			10.00000	10	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			209.00000	191	20.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			435.00000	466	20.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	39.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,726.00000	7,775	39.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,076.00000	5,125	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,575.00000	2,526	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			0.00000	0	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,579.00000	1,530	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			5.00000	5	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			653.00000	611	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			79.00000	86	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,777.00000	1,728	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			3.00000	3	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	39.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,576.00000	7,625	39.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			2,825.00000	2,775	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			1,827.00000	1,778	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			3.00000	3	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			862.00000	816	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			37.00000	41	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	39.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,676.00000	7,725	39.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,725.00000	2,675	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,728.00000	1,678	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			3.00000	3	22.75	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	15.35	Call			0.00000	0	39.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,776.00000	7,825	39.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,675.00000	2,625	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,678.00000	1,629	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			4.00000	4	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	39.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,826.00000	7,875	39.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			2,925.00000	2,875	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			1,926.00000	1,877	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			2.00000	2	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			951.00000	904	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			26.00000	29	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			2,975.00000	2,925	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			1,976.00000	1,927	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			2.00000	2	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			997.00000	950	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			22.00000	24	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,526.00000	7,575	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,125.00000	3,075	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,126.00000	2,076	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			1.00000	1	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,139.00000	1,090	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			14.00000	15	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			350.00000	319	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			226.00000	244	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			15.00000	13	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,390.00000	2,438	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	38.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,376.00000	7,425	38.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,225.00000	3,175	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,226.00000	2,176	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			1.00000	1	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,236.00000	1,187	19.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			11.00000	12	19.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	38.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,276.00000	7,325	38.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,275.00000	3,225	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,275.00000	2,226	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 14/12/2009 Currency Future	5.30	Put			1.00000	1	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	38.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,226.00000	7,275	38.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,325.00000	3,275	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,325.00000	2,276	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			1.00000	1	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,333.00000	1,284	20.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			9.00000	9	20.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	38.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,176.00000	7,225	38.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,175.00000	3,125	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,176.00000	2,126	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			1.00000	1	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,187.00000	1,138	19.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			13.00000	13	19.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	38.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,326.00000	7,375	38.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,525.00000	3,475	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,530.00000	1,481	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			5.00000	6	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			614.00000	574	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			90.00000	98	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	37.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,976.00000	7,025	37.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,625.00000	3,575	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,625.00000	2,576	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,629.00000	1,579	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			4.00000	4	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			1.00000	1	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,877.00000	3,926	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	37.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,876.00000	6,925	37.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	35.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,376.00000	6,425	35.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,376.00000	8,425	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			1.00000	0	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,476.00000	4,525	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,476.00000	8,525	40.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,425.00000	3,375	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,425.00000	2,376	27.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			1.00000	1	27.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,431.00000	1,382	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			7.00000	7	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			541.00000	502	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			116.00000	127	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	36.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,576.00000	6,625	36.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,576.00000	8,625	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,676.00000	6,725	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,676.00000	8,725	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,375.00000	3,325	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,375.00000	2,326	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			1.00000	1	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,382.00000	1,333	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			8.00000	8	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,626.00000	6,675	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,626.00000	8,675	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	37.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,826.00000	6,875	37.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,826.00000	8,875	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,876.00000	8,925	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,075.00000	3,025	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,076.00000	2,026	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			1.00000	1	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,091.00000	1,042	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			16.00000	17	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call			323.00000	294	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put			249.00000	269	18.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	37.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put			6,926.00000	6,975	37.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			8,926.00000	8,975	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			0.00000	0	36.84	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	14.30	Put			6,726.00000	6,775	36.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,726.00000	8,775	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			3,575.00000	3,525	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,426.00000	8,475	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			3,725.00000	3,675	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	0	35.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			6,276.00000	6,325	35.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	0	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			8,276.00000	8,325	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call			3,475.00000	3,425	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put			0.00000	0	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call			2,475.00000	2,426	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put			1.00000	1	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call			1,481.00000	1,431	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put			6.00000	6	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call			577.00000	537	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put			102.00000	112	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call			0.00000	0	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put			6,526.00000	6,575	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put			8,526.00000	8,575	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call			3,675.00000	3,625	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put			0.00000	0	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call			0.00000	0	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put			8,326.00000	8,375	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call			0.00000	0	36.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put			6,776.00000	6,825	36.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call			0.00000	0	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put			8,776.00000	8,825	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call			3,775.00000	3,725	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put			0.00000	0	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,775.00000	2,725	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,777.00000	1,728	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			3.00000	3	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			818.00000	773	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			44.00000	48	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	0	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,226.00000	8,275	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,825.00000	3,775	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	28.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.75	Call		0.00000	0	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put		8,176.00000	8,225	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call		3,925.00000	3,875	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put		0.00000	0	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call		24.00000	21	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put		2,099.00000	2,146	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call		0.00000	0	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put		8,076.00000	8,125	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call		3,975.00000	3,925	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put		0.00000	0	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		26.00000	23	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		2,051.00000	2,098	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call		0.00000	0	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put		8,026.00000	8,075	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call		3,875.00000	3,825	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put		0.00000	0	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call		2,875.00000	2,825	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put		0.00000	0	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call		1,877.00000	1,827	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put		2.00000	2	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call		906.00000	860	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put		31.00000	35	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		22.00000	19	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		2,148.00000	2,194	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call		0.00000	0	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put		8,126.00000	8,175	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,025.00000	3,975	28.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	28.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call		3,025.00000	2,975	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put		0.00000	0	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call		2,026.00000	1,977	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put		2.00000	2	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,043.00000	995	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		18.00000	20	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		298.00000	273	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		273.00000	298	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call		0.00000	4,025	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put		0.00000	0	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call		0.00000	0	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put		0.00000	7,975	40.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.64850	7.69850		19.60	10,983,246.00	1,436	7,665.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		425.00000	401	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		427.00000	453	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		371.00000	349	20.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		522.00000	551	20.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.20	Call			697.00000	661	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			198.00000	212	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			425.00000	401	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			427.00000	453	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			406.00000	383	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			458.00000	484	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			180.00000	169	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			1,182.00000	1,221	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			41.00000	38	31.04	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,392.00000	3,440	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			21.00000	20	33.76	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,623.00000	4,671	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			496.00000	467	19.48	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			348.00000	368	19.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call			388.00000	366	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put			489.00000	517	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			211.00000	198	22.81	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			1,013.00000	1,050	22.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			130.00000	122	25.26	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,581.00000	1,623	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			83.00000	77	27.70	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,234.00000	2,279	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			448.00000	420	19.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			399.00000	422	19.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call			239.00000	225	22.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put			891.00000	926	22.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			94.00000	89	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,046.00000	2,090	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			354.00000	334	20.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			556.00000	585	20.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			310.00000	292	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			661.00000	693	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			284.00000	267	21.49	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			735.00000	768	21.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			296.00000	279	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			698.00000	730	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			324.00000	305	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			625.00000	656	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			272.00000	255	21.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			773.00000	807	21.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			220.00000	207	22.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			972.00000	1,008	22.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			229.00000	216	22.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			931.00000	967	22.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			249.00000	234	22.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.30	Put			851.00000	886	22.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			260.00000	245	21.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			812.00000	846	21.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			203.00000	191	23.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			1,054.00000	1,092	23.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			187.00000	176	23.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			1,139.00000	1,177	23.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			195.00000	183	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			1,096.00000	1,135	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			173.00000	163	23.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,225.00000	1,264	23.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			155.00000	146	24.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,356.00000	1,397	24.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			139.00000	131	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,490.00000	1,532	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			149.00000	140	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,401.00000	1,442	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			161.00000	151	24.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,312.00000	1,352	24.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			117.00000	110	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,719.00000	1,762	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			110.00000	103	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,811.00000	1,855	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			100.00000	94	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,952.00000	1,996	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			106.00000	100	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,858.00000	1,902	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			94.00000	89	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,046.00000	2,090	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			33.00000	31	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,834.00000	3,882	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			97.00000	92	26.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,999.00000	2,043	26.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			80.00000	75	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,281.00000	2,326	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			72.00000	68	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,424.00000	2,469	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			62.00000	58	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,663.00000	2,709	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			70.00000	66	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,472.00000	2,517	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			77.00000	72	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,329.00000	2,374	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			77.00000	72	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,329.00000	2,374	27.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.15	Call			68.00000	64	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,519.00000	2,565	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			68.00000	64	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,519.00000	2,565	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			55.00000	51	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,856.00000	2,903	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			53.00000	50	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,905.00000	2,951	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			57.00000	53	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,808.00000	2,854	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			52.00000	49	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,953.00000	3,000	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			48.00000	45	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			3,099.00000	3,146	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			42.00000	39	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			3,343.00000	3,391	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			37.00000	35	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,588.00000	3,636	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			38.00000	35	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,539.00000	3,587	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			40.00000	37	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,441.00000	3,489	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			39.00000	36	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,490.00000	3,538	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			45.00000	42	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,197.00000	3,244	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			46.00000	43	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			3,148.00000	3,195	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			43.00000	40	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			3,294.00000	3,342	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			41.00000	38	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,392.00000	3,440	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			44.00000	41	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			3,245.00000	3,293	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			49.00000	46	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			3,050.00000	3,097	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			52.00000	49	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,953.00000	3,000	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			46.00000	43	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			3,148.00000	3,195	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			36.00000	34	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,638.00000	3,685	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			34.00000	32	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,775.00000	3,823	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			35.00000	33	31.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,687.00000	3,734	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		35.00000	33	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,687.00000	3,734	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		34.00000	32	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,736.00000	3,784	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		31.00000	29	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,982.00000	4,030	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		34.00000	31	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,785.00000	3,833	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		29.00000	27	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		4,081.00000	4,129	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		32.00000	30	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,884.00000	3,932	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		31.00000	29	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,933.00000	3,981	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		89.00000	83	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		2,140.00000	2,184	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		72.00000	68	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,424.00000	2,469	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		64.00000	60	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,615.00000	2,661	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		60.00000	56	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,711.00000	2,758	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		18.00000	17	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,870.00000	4,918	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		103.00000	97	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,905.00000	1,949	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		31.00000	29	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,933.00000	3,981	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		10.00000	9	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		6,012.00000	6,061	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		113.00000	107	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,765.00000	1,808	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		45.00000	42	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		3,197.00000	3,244	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		11.00000	10	35.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,863.00000	5,912	35.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		121.00000	114	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,673.00000	1,715	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		12.00000	11	35.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,763.00000	5,812	35.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		125.00000	118	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,627.00000	1,669	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		40.00000	37	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,441.00000	3,489	31.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.40	Call		12.00000	11	35.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,714.00000	5,762	35.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		134.00000	126	25.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,536.00000	1,578	25.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		13.00000	11	35.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,614.00000	5,663	35.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		28.00000	26	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		4,179.00000	4,227	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		8.00000	7	35.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		6,259.00000	6,308	35.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		92.00000	86	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		2,093.00000	2,137	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		30.00000	28	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		4,032.00000	4,079	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		28.00000	26	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,130.00000	4,178	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		8.00000	7	35.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		6,210.00000	6,259	35.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		28.00000	26	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		4,179.00000	4,227	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		26.00000	24	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		4,277.00000	4,326	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		24.00000	23	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		4,376.00000	4,424	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		6.00000	5	35.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		6,458.00000	6,507	35.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		86.00000	80	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		2,187.00000	2,232	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		36.00000	34	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,638.00000	3,685	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		28.00000	26	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,130.00000	4,178	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		27.00000	25	33.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		4,228.00000	4,276	33.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		7.00000	6	35.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,309.00000	6,358	35.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		9.00000	8	35.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		6,111.00000	6,160	35.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		117.00000	110	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,719.00000	1,762	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		11.00000	10	35.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,813.00000	5,862	35.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		167.00000	157	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,268.00000	1,308	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		13.00000	12	35.22	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 15/03/2010 Currency Future	13.20	Put		5,515.00000	5,564	35.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		149.00000	140	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,401.00000	1,442	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		50.00000	47	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,002.00000	3,049	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		39.00000	36	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,490.00000	3,538	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		12.00000	11	35.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,664.00000	5,713	35.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		44.00000	41	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,245.00000	3,293	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		34.00000	32	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,736.00000	3,784	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		11.00000	10	35.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,912.00000	5,961	35.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		53.00000	50	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,905.00000	2,951	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		50.00000	47	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,002.00000	3,049	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		13.00000	12	35.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,564.00000	5,613	35.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		144.00000	135	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,445.00000	1,487	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		11.00000	10	35.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,962.00000	6,011	35.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		14.00000	12	35.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,465.00000	5,514	35.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		58.00000	54	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,760.00000	2,806	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		15.00000	13	34.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		5,316.00000	5,365	34.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		60.00000	56	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,711.00000	2,758	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		15.00000	14	34.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		5,266.00000	5,315	34.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		16.00000	14	34.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		5,167.00000	5,216	34.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		66.00000	62	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,567.00000	2,613	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		62.00000	58	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,663.00000	2,709	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		15.00000	14	34.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		5,217.00000	5,266	34.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		75.00000	70	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		2,376.00000	2,422	28.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.50	Call			19.00000	17	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,820.00000	4,869	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			86.00000	80	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,187.00000	2,232	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			20.00000	18	33.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,722.00000	4,770	33.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			339.00000	319	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			590.00000	620	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			21.00000	19	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,672.00000	4,721	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			70.00000	66	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,472.00000	2,517	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			66.00000	62	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,567.00000	2,613	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			17.00000	16	34.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			5,019.00000	5,067	34.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			83.00000	77	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,234.00000	2,279	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			20.00000	18	34.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,771.00000	4,819	34.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			92.00000	86	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,093.00000	2,137	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			106.00000	100	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,858.00000	1,902	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			21.00000	19	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,672.00000	4,721	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			472.00000	443	19.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			373.00000	394	19.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			113.00000	107	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,765.00000	1,808	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			22.00000	20	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,573.00000	4,622	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			522.00000	491	19.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			323.00000	343	19.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,049.00000	3,999	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			2,552.00000	2,502	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			3.00000	3	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,110.00000	1,064	18.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			62.00000	66	18.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			18.00000	16	34.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,969.00000	5,018	34.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			1.00000	1	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,952.00000	8,002	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,299.00000	4,249	33.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		2,801.00000	2,751	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		2.00000	2	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,336.00000	1,289	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		38.00000	40	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		1.00000	1	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,703.00000	7,753	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		634.00000	600	19.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		236.00000	252	19.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		134.00000	126	25.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,536.00000	1,578	25.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		125.00000	118	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,627.00000	1,669	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		97.00000	92	26.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,999.00000	2,043	26.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		25.00000	23	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		4,327.00000	4,375	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,602.00000	2,552	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		3.00000	3	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		1,618.00000	1,570	19.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		20.00000	21	19.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		763.00000	725	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		164.00000	177	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		24.00000	22	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,425.00000	4,473	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		14.00000	13	35.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		5,415.00000	5,464	35.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		2,751.00000	2,701	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		2.00000	2	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		1,763.00000	1,714	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		14.00000	15	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		870.00000	830	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		121.00000	131	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		1,811.00000	1,762	20.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		13.00000	14	20.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		907.00000	867	18.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		109.00000	118	18.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		2,851.00000	2,801	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		2.00000	2	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		1,860.00000	1,811	20.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		11.00000	12	20.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		946.00000	904	18.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		97.00000	106	18.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		2,651.00000	2,601	24.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		3.00000	3	24.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,666.00000	1,618	20.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			18.00000	19	20.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			798.00000	759	18.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			149.00000	161	18.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			2,950.00000	2,900	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			2.00000	2	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			1,957.00000	1,908	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			9.00000	10	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,025.00000	983	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			77.00000	84	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,000.00000	2,950	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			2.00000	2	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,006.00000	1,957	20.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			8.00000	8	20.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,066.00000	1,023	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			68.00000	74	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			22.00000	21	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,524.00000	4,572	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,150.00000	3,100	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,155.00000	2,105	21.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			6.00000	6	21.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,199.00000	1,153	18.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			51.00000	54	18.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			14.00000	13	34.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,366.00000	5,415	34.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,200.00000	3,150	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,204.00000	2,154	21.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			6.00000	6	21.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,245.00000	1,198	18.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			46.00000	49	18.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,299.00000	3,249	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			1.00000	1	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,303.00000	2,254	22.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			5.00000	5	22.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			576.00000	544	19.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			278.00000	295	19.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,250.00000	3,200	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			1.00000	1	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,254.00000	2,204	22.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			5.00000	5	22.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,290.00000	1,243	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			42.00000	44	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			548.00000	517	19.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.45	Put			300.00000	318	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,100.00000	3,050	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			1.00000	1	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,105.00000	2,055	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			7.00000	7	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,155.00000	1,108	18.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			56.00000	60	18.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,349.00000	3,299	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,353.00000	2,303	22.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			5.00000	5	22.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,383.00000	1,335	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			34.00000	36	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			605.00000	571	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			256.00000	273	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			3,499.00000	3,449	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			1.00000	1	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			2,502.00000	2,452	23.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			4.00000	4	23.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,523.00000	1,475	19.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			25.00000	26	19.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,599.00000	3,549	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			1.00000	1	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			18.00000	17	34.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,919.00000	4,968	34.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			7.00000	6	35.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,408.00000	6,457	35.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			1.00000	0	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,402.00000	8,452	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			6.00000	5	35.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,507.00000	6,557	35.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			0.00000	0	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,502.00000	8,552	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,399.00000	3,349	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			1.00000	1	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,403.00000	2,353	23.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			4.00000	4	23.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,429.00000	1,381	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			31.00000	33	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			5.00000	4	34.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,607.00000	6,656	34.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,602.00000	8,652	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			5.00000	4	34.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,706.00000	6,755	34.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,702.00000	8,752	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			5.00000	4	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,656.00000	6,706	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,652.00000	8,702	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			4.00000	3	34.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,855.00000	6,905	34.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,852.00000	8,902	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			4.00000	3	34.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,905.00000	6,955	34.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,902.00000	8,952	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,050.00000	3,000	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,056.00000	2,006	21.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			7.00000	7	21.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			3.00000	3	34.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,955.00000	7,004	34.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,952.00000	9,002	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			4.00000	4	34.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,756.00000	6,805	34.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,752.00000	8,802	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,549.00000	3,499	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			1.00000	1	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,571.00000	1,522	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			22.00000	24	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			729.00000	693	18.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			181.00000	194	18.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			23.00000	21	33.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,475.00000	4,523	33.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			0.00000	0	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			8,452.00000	8,502	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			3,649.00000	3,599	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			1.00000	1	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			7.00000	6	35.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			6,358.00000	6,408	35.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			1.00000	0	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			8,352.00000	8,402	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			3,699.00000	3,649	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			1.00000	1	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			2,701.00000	2,651	24.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.00	Put			3.00000	3	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			1,714.00000	1,666	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			16.00000	17	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			833.00000	794	18.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			135.00000	146	18.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			1.00000	0	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			8,302.00000	8,352	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,449.00000	3,399	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put			1.00000	1	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call			2,452.00000	2,402	23.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put			4.00000	4	23.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call			1,476.00000	1,428	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put			28.00000	29	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call			665.00000	630	19.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put			216.00000	231	19.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call			5.00000	5	35.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put			6,557.00000	6,606	35.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call			0.00000	0	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put			8,552.00000	8,602	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call			4.00000	3	34.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put			6,805.00000	6,855	34.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call			0.00000	0	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put			8,802.00000	8,852	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call			3,799.00000	3,749	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put			0.00000	0	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call			1.00000	1	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put			8,202.00000	8,252	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call			3,849.00000	3,799	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put			0.00000	0	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call			9.00000	8	35.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put			6,160.00000	6,209	35.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call			1.00000	1	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put			8,152.00000	8,202	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Call			3,899.00000	3,849	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put			0.00000	0	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call			2,900.00000	2,850	25.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put			2.00000	2	25.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call			1,908.00000	1,859	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put			10.00000	11	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call			985.00000	943	18.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put			87.00000	95	18.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call			1.00000	1	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put			8,102.00000	8,152	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call			3,999.00000	3,949	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put			0.00000	0	32.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,000.00000	2,950	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		2.00000	2	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,006.00000	1,957	20.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		8.00000	8	20.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,066.00000	1,023	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		68.00000	74	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call		1.00000	1	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put		8,002.00000	8,052	32.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.77230	7.82300		19.85	194,307.50	25	585.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		548.00000	522	20.01	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		525.00000	550	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		493.00000	469	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		620.00000	647	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		894.00000	857	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		221.00000	234	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		529.00000	504	20.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		556.00000	581	20.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		237.00000	225	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,514.00000	1,552	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		60.00000	57	31.68	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		4,387.00000	4,434	31.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		38.00000	36	33.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		5,615.00000	5,664	33.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call		7.00000	6	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put		9,684.00000	9,734	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		511.00000	486	20.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		588.00000	614	20.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		201.00000	191	24.99	0.00	0	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,778.00000	1,819	24.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		148.00000	141	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		2,325.00000	2,368	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		640.00000	609	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		417.00000	436	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		476.00000	453	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		653.00000	681	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call		363.00000	345	21.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put		940.00000	973	21.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		460.00000	437	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		687.00000	715	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		429.00000	408	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		756.00000	786	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		401.00000	381	21.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		828.00000	859	21.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		415.00000	394	21.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		792.00000	822	21.25	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	8.30	Call			388.00000	369	21.56	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			865.00000	896	21.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			375.00000	357	21.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			902.00000	934	21.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			340.00000	323	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			1,017.00000	1,051	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			319.00000	303	22.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			1,096.00000	1,131	22.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			351.00000	334	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			978.00000	1,012	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			330.00000	313	22.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			1,057.00000	1,091	22.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			309.00000	294	22.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			1,136.00000	1,171	22.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			224.00000	213	24.37	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,601.00000	1,640	24.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			300.00000	285	22.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			1,177.00000	1,212	22.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			282.00000	268	23.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,259.00000	1,296	23.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			291.00000	276	22.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,218.00000	1,254	22.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			274.00000	260	23.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,301.00000	1,338	23.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			251.00000	238	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,428.00000	1,466	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			266.00000	252	23.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,343.00000	1,380	23.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			243.00000	231	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,470.00000	1,509	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			230.00000	218	24.21	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,557.00000	1,596	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			258.00000	245	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,385.00000	1,423	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			191.00000	181	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,868.00000	1,909	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			177.00000	168	25.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			2,004.00000	2,046	25.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			186.00000	177	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,913.00000	1,955	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			169.00000	161	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			2,096.00000	2,138	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			182.00000	173	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,959.00000	2,000	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			66.00000	63	31.24	0.00	0	21,978.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.90	Put			4,143.00000	4,191	31.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			173.00000	164	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			2,050.00000	2,092	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			137.00000	130	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,464.00000	2,508	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			122.00000	115	27.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,699.00000	2,743	27.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			134.00000	127	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,511.00000	2,555	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			145.00000	137	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,372.00000	2,415	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			201.00000	191	24.99	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,778.00000	1,819	24.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			165.00000	156	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,142.00000	2,184	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			156.00000	148	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,233.00000	2,276	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			141.00000	134	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,418.00000	2,461	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			128.00000	121	27.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,605.00000	2,649	27.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			54.00000	51	32.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,631.00000	4,679	32.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			160.00000	152	26.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,187.00000	2,230	26.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			152.00000	144	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,279.00000	2,322	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			131.00000	124	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,558.00000	2,602	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			125.00000	118	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,652.00000	2,696	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			53.00000	50	32.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,680.00000	4,728	32.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			156.00000	148	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,233.00000	2,276	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			128.00000	121	27.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,605.00000	2,649	27.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			116.00000	110	27.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,793.00000	2,838	27.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			50.00000	47	32.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,827.00000	4,875	32.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			145.00000	137	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,372.00000	2,415	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			125.00000	118	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,652.00000	2,696	27.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.45	Call			119.00000	113	27.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,746.00000	2,790	27.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			113.00000	108	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,840.00000	2,885	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			108.00000	103	28.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,935.00000	2,980	28.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			48.00000	45	32.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,975.00000	5,023	32.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			160.00000	152	26.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,187.00000	2,230	26.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			51.00000	48	32.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,778.00000	4,826	32.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			570.00000	541	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			497.00000	519	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			196.00000	186	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,823.00000	1,864	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			152.00000	144	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,279.00000	2,322	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			592.00000	563	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			469.00000	491	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			165.00000	156	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,142.00000	2,184	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			59.00000	55	31.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,436.00000	4,483	31.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			616.00000	585	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			443.00000	463	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			206.00000	196	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,733.00000	1,774	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			196.00000	186	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,823.00000	1,864	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			58.00000	54	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,485.00000	4,532	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			212.00000	201	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,689.00000	1,729	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,074.00000	4,023	29.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	29.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			2,582.00000	2,531	22.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			9.00000	9	22.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,181.00000	1,136	18.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			108.00000	114	18.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			84.00000	80	29.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,511.00000	3,558	29.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			28.00000	27	35.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,455.00000	6,504	35.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			17.00000	16	36.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,944.00000	7,994	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,323.00000	4,273	29.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	29.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		2,830.00000	2,779	23.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		7.00000	7	23.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,393.00000	1,346	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		70.00000	74	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		93.00000	89	29.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		3,270.00000	3,316	29.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		52.00000	49	32.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,729.00000	4,777	32.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		31.00000	29	34.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		6,208.00000	6,257	34.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		19.00000	17	36.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,696.00000	7,745	36.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		772.00000	738	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		299.00000	316	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		218.00000	207	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,645.00000	1,684	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		186.00000	177	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,913.00000	1,955	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		68.00000	64	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		4,095.00000	4,142	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		2,631.00000	2,581	22.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		8.00000	8	22.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		1,662.00000	1,614	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		39.00000	41	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		862.00000	826	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		239.00000	253	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		86.00000	82	29.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,463.00000	3,509	29.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		41.00000	38	33.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,418.00000	5,466	33.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		1,849.00000	1,799	18.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		26.00000	27	18.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		995.00000	955	18.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		172.00000	183	18.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		64.00000	60	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		4,241.00000	4,288	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		44.00000	41	33.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		5,221.00000	5,269	33.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		81.00000	77	30.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,608.00000	3,655	30.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		55.00000	52	32.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,582.00000	4,630	32.03	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 14/06/2010 Currency Future	13.35	Call			39.00000	37	33.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,566.00000	5,614	33.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,879.00000	2,829	23.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			6.00000	6	23.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,896.00000	1,847	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			23.00000	24	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,030.00000	989	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			157.00000	167	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			493.00000	469	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			620.00000	647	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			78.00000	74	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,705.00000	3,752	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			38.00000	35	33.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			5,665.00000	5,713	33.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			2,731.00000	2,680	22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			8.00000	7	22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			1,755.00000	1,706	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			32.00000	34	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			927.00000	889	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			204.00000	216	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			444.00000	423	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			721.00000	750	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			111.00000	105	28.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,888.00000	2,933	28.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			74.00000	71	30.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,851.00000	3,898	30.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			36.00000	34	34.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,813.00000	5,861	34.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			2,681.00000	2,630	22.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			8.00000	8	22.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			1,708.00000	1,660	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			35.00000	37	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			73.00000	69	30.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,900.00000	3,947	30.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			49.00000	47	32.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,876.00000	4,924	32.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			35.00000	33	34.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,862.00000	5,911	34.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			106.00000	101	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,983.00000	3,028	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			72.00000	68	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,949.00000	3,996	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			48.00000	46	32.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,925.00000	4,973	32.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			35.00000	33	34.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,912.00000	5,960	34.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		77.00000	73	30.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,754.00000	3,801	30.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		37.00000	35	34.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,714.00000	5,763	34.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		2,929.00000	2,878	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		6.00000	6	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		1,944.00000	1,894	19.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		21.00000	22	19.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,066.00000	1,025	18.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		143.00000	153	18.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		122.00000	115	27.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,699.00000	2,743	27.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		80.00000	76	30.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,657.00000	3,703	30.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		2,979.00000	2,928	24.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		6.00000	6	24.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		1,991.00000	1,942	19.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		18.00000	19	19.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,103.00000	1,061	18.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		130.00000	139	18.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,028.00000	2,978	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		5.00000	5	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,039.00000	1,990	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		16.00000	17	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,140.00000	1,098	18.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		117.00000	126	18.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		83.00000	79	29.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,560.00000	3,606	29.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		56.00000	53	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		4,533.00000	4,581	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		39.00000	37	33.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		5,516.00000	5,565	33.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,177.00000	3,127	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		4.00000	4	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,187.00000	2,136	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		14.00000	14	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,264.00000	1,218	18.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		91.00000	96	18.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		88.00000	83	29.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		3,415.00000	3,461	29.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		41.00000	39	33.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		5,368.00000	5,417	33.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,227.00000	3,176	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		4.00000	4	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 14/06/2010 Currency Future	5.60	Call			2,236.00000	2,185	20.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			13.00000	13	20.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,307.00000	1,260	18.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			84.00000	88	18.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			90.00000	85	29.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			3,367.00000	3,413	29.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			61.00000	58	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			4,338.00000	4,385	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			42.00000	40	33.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			5,319.00000	5,367	33.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,277.00000	3,226	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			4.00000	4	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,285.00000	2,235	20.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			12.00000	12	20.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,350.00000	1,303	18.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			77.00000	81	18.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			665.00000	633	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			392.00000	411	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			91.00000	87	29.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			3,318.00000	3,364	29.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			62.00000	59	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			4,289.00000	4,337	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			43.00000	40	33.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			5,270.00000	5,318	33.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,326.00000	3,276	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			3.00000	3	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,335.00000	2,284	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			12.00000	12	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			690.00000	658	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			367.00000	386	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,128.00000	3,077	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			5.00000	5	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,138.00000	2,087	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			15.00000	14	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,222.00000	1,177	18.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			99.00000	105	18.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			26.00000	24	35.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,703.00000	6,752	35.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			76.00000	72	30.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,803.00000	3,850	30.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			25.00000	24	35.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,752.00000	6,802	35.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			25.00000	23	35.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,802.00000	6,851	35.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,525.00000	3,475	27.07	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 14/06/2010 Currency Future	4.30	Put		2.00000	2	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		2,532.00000	2,482	21.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		9.00000	9	21.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		1,571.00000	1,523	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		48.00000	51	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		802.00000	766	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		279.00000	294	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		47.00000	44	32.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		5,024.00000	5,072	32.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		28.00000	26	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		6,505.00000	6,554	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		3,575.00000	3,525	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		2.00000	2	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call		1,616.00000	1,568	18.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put		43.00000	46	18.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call		832.00000	795	19.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put		259.00000	273	19.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call		13.00000	12	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put		8,440.00000	8,490	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call		3,476.00000	3,425	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put		3.00000	3	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		2,483.00000	2,432	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put		10.00000	10	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		1,526.00000	1,478	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		53.00000	56	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		27.00000	26	35.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		6,554.00000	6,603	35.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call		13.00000	12	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put		8,540.00000	8,589	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call		3,376.00000	3,325	26.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put		3.00000	3	26.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call		2,384.00000	2,333	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put		11.00000	11	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call		1,437.00000	1,390	18.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put		64.00000	67	18.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call		717.00000	684	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put		344.00000	361	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call		26.00000	25	35.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put		6,653.00000	6,702	35.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		12.00000	11	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		8,639.00000	8,689	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		11.00000	10	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,738.00000	8,788	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		12.00000	11	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,689.00000	8,738	36.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.70	Call			106.00000	101	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,983.00000	3,028	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			48.00000	46	32.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,925.00000	4,973	32.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			24.00000	23	35.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,901.00000	6,950	35.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			10.00000	10	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,887.00000	8,937	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			24.00000	23	35.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,901.00000	6,950	35.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			3,078.00000	3,027	24.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			5.00000	5	24.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,088.00000	2,038	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put			15.00000	15	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call			104.00000	98	28.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put			3,031.00000	3,076	28.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call			24.00000	22	35.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put			6,951.00000	7,000	35.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call			10.00000	9	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put			8,937.00000	8,987	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call			102.00000	96	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			3,079.00000	3,124	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			23.00000	22	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			7,000.00000	7,050	35.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			10.00000	9	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			8,987.00000	9,037	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			11.00000	10	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,788.00000	8,838	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			13.00000	12	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,490.00000	8,540	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			3,625.00000	3,574	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put			2.00000	2	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call			29.00000	27	35.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			6,406.00000	6,455	35.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			14.00000	13	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			8,391.00000	8,440	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			3,675.00000	3,624	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			2.00000	2	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call			29.00000	28	34.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,356.00000	6,405	34.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			14.00000	13	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			8,341.00000	8,391	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call			3,775.00000	3,724	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put			2.00000	2	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call			2,780.00000	2,729	23.22	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	5.05	Put		7.00000	7	23.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call		1,802.00000	1,753	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put		29.00000	30	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call		960.00000	921	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put		187.00000	199	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call		31.00000	29	34.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put		6,258.00000	6,306	34.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call		15.00000	14	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put		8,242.00000	8,291	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call		3,824.00000	3,774	28.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put		1.00000	1	28.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call		15.00000	14	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put		8,192.00000	8,242	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Call		3,924.00000	3,874	28.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put		1.00000	1	28.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call		32.00000	30	34.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put		6,109.00000	6,158	34.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call		16.00000	15	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put		8,093.00000	8,142	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call		3,974.00000	3,923	29.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Put		1.00000	1	29.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call		33.00000	31	34.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put		6,060.00000	6,109	34.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call		17.00000	15	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put		8,044.00000	8,093	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call		3,874.00000	3,824	28.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put		1.00000	1	28.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		2,879.00000	2,829	23.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		6.00000	6	23.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		1,896.00000	1,847	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		23.00000	24	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,030.00000	989	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		157.00000	167	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call		65.00000	62	31.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put		4,192.00000	4,239	31.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call		32.00000	30	34.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put		6,159.00000	6,208	34.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call		16.00000	14	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put		8,143.00000	8,192	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call		4,024.00000	3,973	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put		1.00000	1	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,028.00000	2,978	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		5.00000	5	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,039.00000	1,990	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		16.00000	17	19.19	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 14/06/2010 Currency Future	6.80	Call		1,140.00000	1,098	18.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		117.00000	126	18.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		548.00000	522	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		525.00000	550	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call		69.00000	66	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put		4,046.00000	4,093	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call		34.00000	32	34.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put		6,011.00000	6,059	34.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call		17.00000	16	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put		7,994.00000	8,043	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call		0.00000	67	30.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put		0.00000	4,045	30.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call		0.00000	32	34.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put		0.00000	6,010	34.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			7.89510	7.94660		20.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		640.00000	616	20.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		643.00000	671	20.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		586.00000	565	20.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		740.00000	770	20.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		604.00000	581	20.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		707.00000	736	20.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		570.00000	549	20.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		773.00000	804	20.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		524.00000	504	21.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		877.00000	909	21.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		496.00000	477	21.68	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		949.00000	982	21.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		539.00000	519	21.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		842.00000	874	21.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,552.00000	3,500	25.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		5.00000	5	25.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,565.00000	2,514	20.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		18.00000	19	20.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,628.00000	1,581	18.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		81.00000	86	18.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		898.00000	865	19.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		351.00000	370	19.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		199.00000	192	26.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,652.00000	2,697	26.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		103.00000	99	31.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,556.00000	4,604	31.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		60.00000	58	34.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put		6,513.00000	6,563	34.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		34.00000	33	36.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put		8,487.00000	8,537	36.25	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 13/09/2010 Currency Future	4.25	Call			3,701.00000	3,649	26.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put			4.00000	4	26.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call			2,711.00000	2,660	21.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put			15.00000	15	21.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call			1,760.00000	1,712	18.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put			63.00000	67	18.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call			984.00000	949	18.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put			287.00000	304	18.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call			211.00000	204	26.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put			2,515.00000	2,559	26.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call			108.00000	104	30.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put			4,411.00000	4,459	30.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call			62.00000	60	34.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put			6,366.00000	6,415	34.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call			36.00000	35	36.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put			8,340.00000	8,390	36.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call			3,651.00000	3,600	25.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put			4.00000	4	25.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call			2,662.00000	2,611	21.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put			16.00000	16	21.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call			1,716.00000	1,668	18.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put			69.00000	73	18.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call			954.00000	920	19.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put			308.00000	325	19.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call			207.00000	200	26.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put			2,560.00000	2,605	26.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call			106.00000	102	30.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put			4,459.00000	4,507	30.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call			61.00000	59	34.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put			6,415.00000	6,464	34.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call			36.00000	34	36.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put			8,389.00000	8,439	36.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call			3,800.00000	3,749	26.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put			4.00000	4	26.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call			2,809.00000	2,758	21.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put			13.00000	13	21.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call			1,850.00000	1,802	18.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put			53.00000	57	18.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call			1,045.00000	1,009	18.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put			248.00000	264	18.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call			220.00000	213	26.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put			2,424.00000	2,467	26.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call			111.00000	107	30.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put			4,314.00000	4,362	30.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call			64.00000	62	34.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	14.15	Put		6,267.00000	6,317	34.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call		38.00000	36	36.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put		8,241.00000	8,291	36.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call		3,850.00000	3,799	26.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put		3.00000	3	26.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call		2,858.00000	2,807	22.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put		12.00000	12	22.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call		1,895.00000	1,847	18.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put		49.00000	52	18.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call		1,077.00000	1,040	18.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put		230.00000	245	18.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call		225.00000	217	26.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put		2,378.00000	2,422	26.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call		113.00000	109	30.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put		4,266.00000	4,314	30.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call		65.00000	63	33.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put		6,218.00000	6,268	33.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call		39.00000	37	36.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put		8,192.00000	8,242	36.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call		3,900.00000	3,848	26.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put		3.00000	3	26.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call		2,908.00000	2,857	22.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put		11.00000	11	22.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call		1,941.00000	1,892	19.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put		45.00000	47	19.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call		1,110.00000	1,072	18.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put		213.00000	227	18.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call		230.00000	222	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put		2,333.00000	2,377	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call		115.00000	111	30.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put		4,218.00000	4,266	30.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call		66.00000	64	33.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put		6,169.00000	6,218	33.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call		40.00000	38	36.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put		8,143.00000	8,193	36.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call		3,999.00000	3,948	27.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put		3.00000	3	27.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call		3,006.00000	2,955	22.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put		9.00000	10	22.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call		2,034.00000	1,984	19.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put		37.00000	39	19.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call		1,177.00000	1,138	18.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Put		181.00000	193	18.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call		240.00000	231	25.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put		2,243.00000	2,286	25.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	11.95	Call		119.00000	115	30.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put		4,122.00000	4,170	30.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call		68.00000	65	33.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put		6,071.00000	6,120	33.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call		41.00000	39	36.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put		8,045.00000	8,094	36.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call		0.00000	3,998	27.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put		0.00000	3	27.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call		0.00000	3,004	22.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put		0.00000	9	22.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call		0.00000	2,031	19.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put		0.00000	36	19.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call		0.00000	1,173	18.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put		0.00000	178	18.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		0.00000	634	20.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		0.00000	639	20.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call		0.00000	237	25.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put		0.00000	2,241	25.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call		0.00000	117	30.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put		0.00000	4,122	30.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call		0.00000	66	33.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put		0.00000	6,071	33.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call		0.00000	40	36.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put		0.00000	8,045	36.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.00880	8.06000		20.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		739.00000	715	20.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		729.00000	756	20.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		759.00000	733	20.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		699.00000	724	20.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		686.00000	663	20.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		826.00000	854	20.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		721.00000	697	20.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put		761.00000	788	20.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		703.00000	680	20.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		793.00000	821	20.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		653.00000	631	21.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		893.00000	922	21.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		622.00000	601	21.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		962.00000	992	21.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		593.00000	573	21.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		1,033.00000	1,064	21.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		607.00000	587	21.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		997.00000	1,028	21.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		566.00000	547	21.93	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		1,106.00000	1,138	21.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,569.00000	3,518	24.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		9.00000	9	24.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,589.00000	2,538	20.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		29.00000	30	20.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,679.00000	1,633	18.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		119.00000	124	18.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		986.00000	955	19.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		426.00000	446	19.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call		265.00000	256	26.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put		2,705.00000	2,747	26.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call		146.00000	141	30.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put		4,586.00000	4,633	30.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call		91.00000	88	32.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put		6,531.00000	6,579	32.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call		56.00000	54	34.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put		8,496.00000	8,545	34.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call		3,668.00000	3,617	24.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put		8.00000	8	24.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call		2,685.00000	2,635	20.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put		25.00000	26	20.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call		1,763.00000	1,717	18.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put		103.00000	108	18.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call		1,040.00000	1,007	19.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put		380.00000	398	19.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call		275.00000	265	26.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put		2,615.00000	2,657	26.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call		150.00000	145	29.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put		4,490.00000	4,536	29.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call		93.00000	90	32.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put		6,433.00000	6,481	32.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call		58.00000	56	34.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put		8,398.00000	8,447	34.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call		3,619.00000	3,568	24.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put		9.00000	9	24.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call		2,637.00000	2,586	20.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put		27.00000	28	20.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call		1,721.00000	1,675	18.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put		111.00000	116	18.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call		1,013.00000	980	19.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put		403.00000	422	19.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call		270.00000	261	26.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put		2,660.00000	2,702	26.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call		148.00000	143	29.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put		4,538.00000	4,584	29.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call		92.00000	89	32.92	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 13/12/2010 Currency Future	14.45	Put		6,482.00000	6,530	32.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call		57.00000	55	34.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put		8,447.00000	8,496	34.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call		3,817.00000	3,766	25.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put		7.00000	7	25.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call		2,830.00000	2,779	20.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put		20.00000	21	20.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call		1,892.00000	1,845	18.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put		82.00000	86	18.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call		1,125.00000	1,091	18.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put		315.00000	332	18.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		669.00000	647	21.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put		859.00000	888	21.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call		290.00000	280	25.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put		2,480.00000	2,522	25.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call		157.00000	152	29.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put		4,347.00000	4,393	29.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call		97.00000	93	32.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put		6,287.00000	6,335	32.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call		61.00000	59	34.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put		8,251.00000	8,300	34.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call		3,867.00000	3,816	25.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put		7.00000	7	25.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call		2,878.00000	2,828	21.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put		18.00000	19	21.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call		1,936.00000	1,889	18.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put		76.00000	80	18.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call		1,155.00000	1,120	18.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put		295.00000	311	18.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call		296.00000	286	25.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put		2,436.00000	2,477	25.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call		159.00000	154	29.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put		4,299.00000	4,345	29.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call		98.00000	95	32.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put		6,238.00000	6,286	32.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call		62.00000	60	34.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put		8,202.00000	8,251	34.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call		3,917.00000	3,865	25.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put		7.00000	7	25.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call		2,927.00000	2,877	21.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put		17.00000	18	21.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		1,980.00000	1,933	18.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		70.00000	74	18.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,186.00000	1,150	18.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		276.00000	291	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 13/12/2010 Currency Future	10.15	Call			301.00000	291	25.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put			2,391.00000	2,432	25.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call			161.00000	156	29.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put			4,251.00000	4,297	29.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call			99.00000	96	32.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put			6,189.00000	6,237	32.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call			64.00000	61	34.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put			8,154.00000	8,202	34.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Call			3,966.00000	3,915	26.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put			6.00000	6	26.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call			2,976.00000	2,925	21.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put			16.00000	17	21.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call			2,025.00000	1,977	18.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put			65.00000	68	18.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call			1,218.00000	1,181	18.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put			258.00000	272	18.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call			307.00000	297	25.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put			2,347.00000	2,388	25.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call			163.00000	158	29.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put			4,203.00000	4,249	29.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call			100.00000	97	32.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put			6,140.00000	6,188	32.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call			65.00000	62	34.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put			8,105.00000	8,153	34.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call			4,016.00000	3,965	26.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put			6.00000	6	26.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call			3,025.00000	2,974	21.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put			15.00000	15	21.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call			2,069.00000	2,022	18.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put			59.00000	63	18.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call			1,250.00000	1,212	18.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put			240.00000	254	18.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call			313.00000	302	25.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put			2,303.00000	2,344	25.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call			166.00000	161	29.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put			4,156.00000	4,202	29.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call			102.00000	98	32.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put			6,092.00000	6,139	32.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call			66.00000	63	34.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put			8,056.00000	8,104	34.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Call			0.00000	4,014	26.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put			0.00000	6	26.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call			0.00000	3,023	21.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put			0.00000	14	21.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call			0.00000	2,067	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
\$ / R On 13/12/2010 Currency Future	6.00	Put			0.00000	58	18.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call			0.00000	1,245	18.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put			0.00000	236	18.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call			0.00000	308	25.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put			0.00000	2,300	25.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call			0.00000	163	29.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put			0.00000	4,154	29.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call			0.00000	99	32.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Put			0.00000	6,091	32.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call			0.00000	64	34.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put			0.00000	8,056	34.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.36800		12.58710		16.50	17,970,704.00	1,453	36,475.00
£ / R On 14/12/2009 Currency Future	12.60	Call			416.00000	322	17.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			429.00000	554	17.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			397.00000	306	17.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			460.00000	588	17.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			328.00000	251	18.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			590.00000	733	18.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			378.00000	291	17.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			491.00000	623	17.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			360.00000	277	17.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			523.00000	659	17.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			312.00000	239	18.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			625.00000	771	18.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			284.00000	217	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			697.00000	849	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			298.00000	228	18.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			661.00000	810	18.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			271.00000	207	18.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			734.00000	889	18.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			247.00000	188	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			810.00000	970	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			215.00000	163	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			928.00000	1,095	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			171.00000	130	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,134.00000	1,312	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			164.00000	124	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,177.00000	1,356	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			157.00000	119	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,220.00000	1,401	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			164.00000	124	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,177.00000	1,356	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			150.00000	114	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,263.00000	1,446	20.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.75	Call			144.00000	109	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,307.00000	1,491	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			127.00000	96	21.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,440.00000	1,628	21.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			132.00000	100	21.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,395.00000	1,582	21.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			196.00000	149	19.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,009.00000	1,181	19.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			235.00000	179	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			848.00000	1,011	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			187.00000	142	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,050.00000	1,224	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			157.00000	119	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,220.00000	1,401	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			138.00000	105	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,351.00000	1,537	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			132.00000	100	21.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,395.00000	1,582	21.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			144.00000	109	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,307.00000	1,491	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			179.00000	136	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,092.00000	1,268	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			196.00000	149	19.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,009.00000	1,181	19.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			205.00000	156	19.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			968.00000	1,138	19.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			235.00000	179	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			848.00000	1,011	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			247.00000	188	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			810.00000	970	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			259.00000	197	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			771.00000	929	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			150.00000	114	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,263.00000	1,446	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			187.00000	142	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,050.00000	1,224	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			259.00000	197	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			771.00000	929	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			164.00000	124	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,177.00000	1,356	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			92.00000	70	22.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,805.00000	2,002	22.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			117.00000	89	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,530.00000	1,721	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			112.00000	85	21.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.05	Put		1,575.00000	1,767	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		112.00000	85	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,575.00000	1,767	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		108.00000	82	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,621.00000	1,814	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		96.00000	73	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		1,759.00000	1,955	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		82.00000	62	23.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,945.00000	2,144	23.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		89.00000	67	22.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,852.00000	2,049	22.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		85.00000	65	22.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,898.00000	2,097	22.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		79.00000	60	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,992.00000	2,192	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		58.00000	44	24.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		2,371.00000	2,576	24.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		60.00000	46	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		2,323.00000	2,528	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		73.00000	55	23.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		2,086.00000	2,287	23.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		68.00000	51	23.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		2,181.00000	2,383	23.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		63.00000	47	24.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		2,276.00000	2,479	24.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		54.00000	41	24.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		2,467.00000	2,673	24.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		50.00000	38	24.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		2,563.00000	2,770	24.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		46.00000	36	25.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		2,659.00000	2,868	25.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		35.00000	27	26.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		3,048.00000	3,259	26.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		108.00000	82	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,621.00000	1,814	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		100.00000	76	22.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,712.00000	1,908	22.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		127.00000	96	21.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,440.00000	1,628	21.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		73.00000	55	23.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		2,086.00000	2,287	23.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		103.00000	79	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,666.00000	1,861	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		76.00000	57	23.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		2,039.00000	2,239	23.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.65	Call			71.00000	53	23.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,133.00000	2,335	23.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			65.00000	49	23.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,228.00000	2,431	23.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			48.00000	37	25.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,611.00000	2,819	25.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			132.00000	100	21.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,395.00000	1,582	21.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			122.00000	92	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,485.00000	1,674	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			103.00000	79	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,666.00000	1,861	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			76.00000	57	23.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,039.00000	2,239	23.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			56.00000	42	24.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,419.00000	2,624	24.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			71.00000	53	23.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,133.00000	2,335	23.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			52.00000	39	24.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,515.00000	2,721	24.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			85.00000	65	22.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,898.00000	2,097	22.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			58.00000	44	24.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,371.00000	2,576	24.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			89.00000	67	22.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,852.00000	2,049	22.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,289.00000	4,071	31.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			2.00000	3	31.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			2,799.00000	2,581	24.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			12.00000	13	24.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,339.00000	1,126	15.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			52.00000	58	15.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			344.00000	264	17.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			557.00000	696	17.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			31.00000	24	26.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			3,244.00000	3,456	26.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			13.00000	10	30.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,726.00000	4,942	30.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			6.00000	5	33.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			6,219.00000	6,437	33.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			3.00000	2	36.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,716.00000	7,934	36.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			4,738.00000	4,519	31.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			1.00000	1	31.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,245.00000	3,026	26.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.35	Put		8.00000	8	26.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		1,773.00000	1,556	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		36.00000	38	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		539.00000	413	16.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		302.00000	395	16.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		42.00000	32	25.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		2,805.00000	3,014	25.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		17.00000	13	29.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		4,280.00000	4,495	29.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		8.00000	6	32.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		5,771.00000	5,988	32.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		4.00000	3	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		7,267.00000	7,485	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		4,987.00000	4,768	31.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	31.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		3,493.00000	3,274	27.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		6.00000	6	27.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		2,017.00000	1,799	20.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		29.00000	31	20.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		689.00000	542	16.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		202.00000	274	16.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		19.00000	15	28.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		4,032.00000	4,247	28.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		9.00000	7	32.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		5,522.00000	5,739	32.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		4.00000	3	35.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		7,017.00000	7,235	35.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		312.00000	239	18.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		625.00000	771	18.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		225.00000	171	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		888.00000	1,053	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		117.00000	89	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,530.00000	1,721	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		205.00000	156	19.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		968.00000	1,138	19.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		108.00000	82	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,621.00000	1,814	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		122.00000	92	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,485.00000	1,674	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		179.00000	136	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		1,092.00000	1,268	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call		2,504.00000	2,287	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put		17.00000	19	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call		1,531.00000	1,316	17.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put		43.00000	48	17.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.10	Call			14.00000	12	30.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			4,527.00000	4,744	30.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			6.00000	4	34.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			6,518.00000	6,736	34.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			2.00000	1	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			8,515.00000	8,733	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			3,394.00000	3,175	26.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			6.00000	7	26.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			2,406.00000	2,189	22.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			19.00000	21	22.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			1,434.00000	1,220	16.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			47.00000	52	16.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			626.00000	487	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			239.00000	319	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			14.00000	11	30.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			4,627.00000	4,843	30.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			5.00000	4	34.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			6,618.00000	6,836	34.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			2.00000	1	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			8,615.00000	8,833	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			2,260.00000	2,044	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			23.00000	26	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			1,291.00000	1,079	15.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			54.00000	61	15.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			13.00000	10	30.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			4,776.00000	4,992	30.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			5.00000	4	34.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			6,768.00000	6,986	34.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			1.00000	1	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			8,764.00000	8,983	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			3,294.00000	3,076	26.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			7.00000	8	26.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			2,309.00000	2,092	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			21.00000	24	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			567.00000	437	16.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			280.00000	369	16.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			43.00000	33	25.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			2,756.00000	2,965	25.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			5.00000	4	34.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			6,718.00000	6,936	34.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			2.00000	1	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			8,714.00000	8,933	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			3,096.00000	2,877	25.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			9.00000	9	25.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			2,114.00000	1,897	20.88	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	10.50	Put		27.00000	29	20.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		1,149.00000	955	15.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		62.00000	87	15.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		461.00000	355	16.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		374.00000	487	16.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		38.00000	29	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		2,951.00000	3,161	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		12.00000	9	30.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		4,925.00000	5,141	30.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		5.00000	4	34.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		6,917.00000	7,136	34.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		1.00000	1	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		8,914.00000	9,133	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		2,947.00000	2,729	24.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		10.00000	11	24.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		1,968.00000	1,750	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		31.00000	32	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		1,019.00000	839	15.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		82.00000	121	15.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		34.00000	27	26.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		3,097.00000	3,309	26.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		11.00000	9	31.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		5,074.00000	5,291	31.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		4.00000	3	35.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		7,067.00000	7,285	35.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		1.00000	1	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		9,064.00000	9,283	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		2,898.00000	2,680	24.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		11.00000	12	24.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		1,919.00000	1,702	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		32.00000	34	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call		979.00000	802	15.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put		92.00000	134	15.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call		33.00000	26	26.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put		3,146.00000	3,358	26.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call		11.00000	8	31.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put		5,124.00000	5,340	31.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call		4.00000	3	35.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put		7,117.00000	7,335	35.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call		1.00000	1	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put		9,114.00000	9,333	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call		2,849.00000	2,631	24.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put		12.00000	13	24.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call		1,870.00000	1,653	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put		33.00000	35	19.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.75	Call			940.00000	766	15.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			103.00000	148	15.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			32.00000	25	26.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			3,195.00000	3,407	26.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			10.00000	8	31.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			5,173.00000	5,390	31.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			4.00000	3	35.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			7,167.00000	7,385	35.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			1.00000	1	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			9,164.00000	9,383	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			2,750.00000	2,532	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			13.00000	14	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			864.00000	697	16.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			127.00000	179	16.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			30.00000	24	26.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			3,293.00000	3,506	26.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			10.00000	8	31.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			5,273.00000	5,490	31.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			1.00000	1	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			9,264.00000	9,483	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			1,821.00000	1,605	18.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			34.00000	37	18.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			901.00000	731	15.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			114.00000	163	15.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			10.00000	8	31.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			5,223.00000	5,440	31.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			4.00000	3	35.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			7,217.00000	7,435	35.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			1.00000	1	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			9,214.00000	9,433	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			3,046.00000	2,828	25.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			9.00000	10	25.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			2,066.00000	1,848	20.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			28.00000	30	20.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			1,102.00000	916	15.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			65.00000	98	15.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			437.00000	338	17.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			400.00000	520	17.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			36.00000	28	26.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			2,999.00000	3,210	26.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			11.00000	9	31.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			4,974.00000	5,191	31.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			4.00000	3	34.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			6,967.00000	7,185	34.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			1.00000	1	36.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.55	Put		8,964.00000	9,183	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call		3,145.00000	2,927	25.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put		8.00000	9	25.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call		2,162.00000	1,946	21.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put		25.00000	28	21.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		1,196.00000	996	15.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		59.00000	78	15.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		486.00000	374	16.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		349.00000	456	16.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call		39.00000	30	25.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		2,902.00000	3,112	25.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		12.00000	10	30.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		4,875.00000	5,092	30.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		5.00000	4	34.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		6,868.00000	7,086	34.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		1.00000	1	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		8,864.00000	9,083	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		3,543.00000	3,324	27.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		6.00000	6	27.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		2,553.00000	2,336	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		16.00000	18	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		1,579.00000	1,364	17.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		42.00000	46	17.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		722.00000	571	16.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		185.00000	253	16.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		52.00000	39	24.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,515.00000	2,721	24.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		15.00000	12	29.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		4,478.00000	4,694	29.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call		6.00000	4	34.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put		6,469.00000	6,686	34.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call		2.00000	1	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put		8,465.00000	8,683	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call		3,592.00000	3,374	27.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put		5.00000	6	27.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call		2,602.00000	2,385	23.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put		15.00000	17	23.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call		1,627.00000	1,412	17.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put		40.00000	44	17.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		756.00000	601	16.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		169.00000	233	16.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call		15.00000	12	29.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put		4,428.00000	4,644	29.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call		6.00000	5	33.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put		6,419.00000	6,637	33.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.00	Call		2.00000	1	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put		8,415.00000	8,633	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call		3,443.00000	3,224	27.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put		6.00000	6	27.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call		2,455.00000	2,238	22.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put		18.00000	20	22.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call		1,482.00000	1,268	16.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put		45.00000	50	16.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		657.00000	514	16.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		220.00000	296	16.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		48.00000	37	25.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		2,611.00000	2,819	25.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call		14.00000	11	30.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put		4,577.00000	4,793	30.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call		5.00000	4	34.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put		6,568.00000	6,786	34.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call		2.00000	1	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put		8,565.00000	8,783	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call		3,344.00000	3,125	26.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put		7.00000	7	26.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call		2,357.00000	2,141	22.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put		20.00000	23	22.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call		1,386.00000	1,173	16.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put		49.00000	55	16.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		596.00000	462	16.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		259.00000	344	16.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call		45.00000	34	25.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put		2,708.00000	2,916	25.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call		13.00000	11	30.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put		4,676.00000	4,893	30.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call		5.00000	4	34.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put		6,668.00000	6,886	34.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call		2.00000	1	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put		8,664.00000	8,883	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call		3,195.00000	2,976	26.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put		8.00000	8	26.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		2,211.00000	1,995	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		24.00000	27	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		1,244.00000	1,037	15.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		56.00000	69	15.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		512.00000	393	16.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		325.00000	425	16.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		40.00000	31	25.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		2,853.00000	3,063	25.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		12.00000	10	30.75	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	17.40	Put			4,825.00000	5,042	30.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call			5.00000	4	34.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put			6,818.00000	7,036	34.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call			1.00000	1	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put			8,814.00000	9,033	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call			2,997.00000	2,779	25.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put			10.00000	11	25.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call			1,060.00000	877	15.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			73.00000	109	15.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			11.00000	9	31.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			5,024.00000	5,241	31.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			1.00000	1	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			9,014.00000	9,233	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			2,701.00000	2,483	23.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			14.00000	15	23.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			1,724.00000	1,508	18.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put			37.00000	40	18.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call			827.00000	664	16.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put			140.00000	196	16.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			29.00000	23	27.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,342.00000	3,555	27.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			10.00000	8	31.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			5,323.00000	5,540	31.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			4.00000	3	35.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			7,317.00000	7,535	35.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			1.00000	1	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			9,314.00000	9,533	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			3,642.00000	3,423	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			5.00000	5	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			2,652.00000	2,434	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			14.00000	16	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			1,676.00000	1,460	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			38.00000	42	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call			791.00000	632	16.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put			154.00000	214	16.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			16.00000	13	29.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			4,379.00000	4,595	29.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			6.00000	5	33.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,369.00000	6,587	33.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			2.00000	1	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			8,365.00000	8,583	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			3,742.00000	3,523	28.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			5.00000	5	28.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			6.00000	5	33.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,269.00000	6,487	33.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	20.85	Call			2.00000	2	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,265.00000	8,484	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			3,692.00000	3,473	28.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			5.00000	5	28.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			16.00000	13	29.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put			4,329.00000	4,545	29.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			6.00000	5	33.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			6,319.00000	6,537	33.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			2.00000	2	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			8,315.00000	8,534	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			3,891.00000	3,672	29.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put			4.00000	4	29.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			18.00000	14	29.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			4,131.00000	4,346	29.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			7.00000	5	33.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			6,120.00000	6,337	33.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			3.00000	2	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			8,115.00000	8,334	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			3,941.00000	3,722	29.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			4.00000	4	29.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call			19.00000	15	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put			4,082.00000	4,297	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call			7.00000	5	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put			6,070.00000	6,287	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call			3.00000	2	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put			8,066.00000	8,284	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call			3,991.00000	3,772	29.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put			3.00000	4	29.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call			7.00000	6	33.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put			6,020.00000	6,238	33.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call			3.00000	2	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put			8,016.00000	8,234	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call			4,040.00000	3,821	30.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put			3.00000	3	30.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call			20.00000	16	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put			3,983.00000	4,198	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call			7.00000	6	33.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put			5,970.00000	6,188	33.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call			3.00000	2	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put			7,966.00000	8,184	36.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call			0.00000	4,021	31.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put			0.00000	3	31.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call			0.00000	18	28.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put			0.00000	4,000	28.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call			0.00000	2	36.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	20.35	Put		0.00000	7,984	36.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.57350	12.79340		16.97	0.00	0	608.00
£ / R On 15/03/2010 Currency Future	12.80	Call		618.00000	520	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		625.00000	747	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		599.00000	504	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		656.00000	781	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		530.00000	445	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		786.00000	921	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		581.00000	489	17.86	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		688.00000	815	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		563.00000	473	17.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		720.00000	850	17.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		514.00000	432	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		820.00000	958	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		484.00000	406	18.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		890.00000	1,032	18.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		498.00000	419	18.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		855.00000	995	18.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		469.00000	394	18.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		926.00000	1,070	18.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		442.00000	371	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		999.00000	1,148	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		393.00000	330	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		1,150.00000	1,307	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		351.00000	295	20.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		1,307.00000	1,471	20.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		341.00000	287	20.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,348.00000	1,513	20.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		332.00000	279	20.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,388.00000	1,556	20.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		323.00000	272	20.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,429.00000	1,598	20.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		306.00000	257	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		1,512.00000	1,684	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		282.00000	238	21.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		1,639.00000	1,814	21.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		290.00000	244	20.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		1,596.00000	1,771	20.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		1,822.00000	1,618	16.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		79.00000	95	16.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		3,661.00000	3,442	23.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		18.00000	19	23.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		371.00000	312	19.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		1,228.00000	1,388	19.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		429.00000	360	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 15/03/2010 Currency Future	13.40	Put		1,036.00000	1,187	19.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		214.00000	178	22.26	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		2,121.00000	2,305	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		405.00000	340	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		1,111.00000	1,266	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		297.00000	251	20.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		1,554.00000	1,727	20.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		314.00000	264	20.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,471.00000	1,641	20.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		382.00000	321	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		1,189.00000	1,347	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		417.00000	350	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		1,073.00000	1,226	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		455.00000	382	18.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		962.00000	1,109	18.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		361.00000	303	19.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,267.00000	1,430	19.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		3,317.00000	3,099	22.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		24.00000	26	22.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		2,341.00000	2,125	18.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		48.00000	52	18.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		1,427.00000	1,228	15.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		133.00000	155	15.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		756.00000	632	16.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		463.00000	559	16.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		236.00000	200	21.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,943.00000	2,126	21.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		137.00000	112	23.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,844.00000	3,038	23.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		82.00000	65	24.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		3,788.00000	3,992	24.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		47.00000	38	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		4,754.00000	4,964	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		3,219.00000	3,001	21.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		26.00000	28	21.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		2,244.00000	2,030	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		51.00000	57	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		1,342.00000	1,151	15.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		149.00000	177	15.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		707.00000	591	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		514.00000	618	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		225.00000	189	22.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		2,031.00000	2,216	22.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		130.00000	106	23.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,937.00000	3,132	23.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.60	Call			78.00000	62	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,884.00000	4,089	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			45.00000	36	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,852.00000	5,062	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			3,122.00000	2,903	21.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			28.00000	30	21.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			2,148.00000	1,937	17.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			54.00000	64	17.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			1,260.00000	1,081	15.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			166.00000	208	15.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			662.00000	554	17.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			568.00000	681	17.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			123.00000	100	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			3,030.00000	3,226	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			74.00000	59	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,981.00000	4,185	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			42.00000	34	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,949.00000	5,161	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,024.00000	2,805	21.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			31.00000	32	21.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,052.00000	1,845	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			58.00000	72	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,179.00000	1,014	15.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			185.00000	241	15.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			204.00000	168	22.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			2,211.00000	2,394	22.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			117.00000	95	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			3,123.00000	3,321	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			71.00000	55	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			4,077.00000	4,282	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			40.00000	32	26.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			5,047.00000	5,259	26.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			2,877.00000	2,659	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			34.00000	35	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			1,913.00000	1,708	16.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			70.00000	85	16.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,076.00000	920	16.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			232.00000	296	16.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			187.00000	153	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,344.00000	2,530	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			108.00000	87	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			3,265.00000	3,464	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			65.00000	51	25.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			4,221.00000	4,427	25.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			37.00000	30	26.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.95	Put			5,194.00000	5,406	26.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			2,975.00000	2,757	20.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			32.00000	33	20.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,005.00000	1,799	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			62.00000	76	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,144.00000	982	15.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			200.00000	259	15.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			199.00000	163	22.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			2,255.00000	2,439	22.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			114.00000	92	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			3,170.00000	3,369	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			69.00000	54	25.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			4,125.00000	4,330	25.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			39.00000	31	26.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			5,096.00000	5,308	26.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,268.00000	3,051	22.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			25.00000	27	22.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,293.00000	2,077	17.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			49.00000	54	17.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,384.00000	1,187	15.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			141.00000	163	15.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			731.00000	610	16.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			488.00000	587	16.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			230.00000	195	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,987.00000	2,172	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			134.00000	109	23.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,890.00000	3,085	23.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			80.00000	64	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,836.00000	4,040	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			46.00000	37	26.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,803.00000	5,013	26.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			3,073.00000	2,854	21.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			29.00000	31	21.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			2,100.00000	1,891	17.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			56.00000	68	17.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,219.00000	1,047	15.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			176.00000	224	15.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			640.00000	537	17.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			596.00000	714	17.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			209.00000	173	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			2,166.00000	2,349	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			120.00000	97	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			3,077.00000	3,274	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			72.00000	57	25.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			4,029.00000	4,233	25.16	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 15/03/2010 Currency Future	17.75	Call			41.00000	33	26.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,998.00000	5,210	26.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			3,170.00000	2,952	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			27.00000	29	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			2,196.00000	1,984	17.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			53.00000	60	17.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,301.00000	1,116	15.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			157.00000	192	15.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			684.00000	572	17.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			541.00000	649	17.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			219.00000	184	22.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			2,076.00000	2,260	22.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			127.00000	103	23.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,983.00000	3,179	23.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			76.00000	60	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,933.00000	4,137	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			44.00000	35	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,900.00000	5,111	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			2,926.00000	2,708	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			33.00000	34	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			1,959.00000	1,754	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			66.00000	80	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			1,109.00000	951	15.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			216.00000	277	15.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			193.00000	158	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			2,299.00000	2,485	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			111.00000	90	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			3,217.00000	3,416	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			67.00000	52	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			4,173.00000	4,379	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			38.00000	31	26.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			5,145.00000	5,357	26.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			361.00000	303	19.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,267.00000	1,430	19.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			3,514.00000	3,295	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			20.00000	22	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			2,535.00000	2,319	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			42.00000	45	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,599.00000	1,398	16.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			106.00000	125	16.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			862.00000	726	16.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			368.00000	453	16.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			261.00000	220	21.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,768.00000	1,947	21.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			154.00000	125	23.13	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	15.30	Put		2,660.00000	2,852	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		90.00000	72	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		3,597.00000	3,799	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		53.00000	42	25.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		4,560.00000	4,769	25.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		20.00000	17	28.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		6,527.00000	6,744	28.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		10.00000	8	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		8,516.00000	8,734	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		3,366.00000	3,148	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		23.00000	25	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		2,390.00000	2,174	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		46.00000	50	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		1,469.00000	1,270	15.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		126.00000	147	15.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		781.00000	655	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		438.00000	531	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		141.00000	115	23.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		2,798.00000	2,991	23.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call		49.00000	39	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		4,705.00000	4,915	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call		19.00000	17	28.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		6,676.00000	6,893	28.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		9.00000	7	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		8,665.00000	8,883	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call		19.00000	16	28.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put		6,775.00000	6,993	28.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call		8.00000	6	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put		8,765.00000	8,983	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call		18.00000	16	28.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put		6,825.00000	7,042	28.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call		8.00000	6	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put		8,815.00000	9,033	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call		18.00000	15	29.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put		6,974.00000	7,192	29.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call		7.00000	6	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put		8,964.00000	9,182	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call		17.00000	15	29.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put		7,074.00000	7,291	29.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call		7.00000	5	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put		9,063.00000	9,282	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call		17.00000	15	29.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put		7,123.00000	7,341	29.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call		7.00000	5	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put		9,113.00000	9,332	30.27	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	19.95	Call			17.00000	14	29.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			7,173.00000	7,391	29.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			6.00000	5	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			9,163.00000	9,381	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			2,779.00000	2,561	20.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			36.00000	38	20.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			1,011.00000	861	16.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			268.00000	337	16.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			102.00000	83	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,359.00000	3,559	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			35.00000	28	26.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,292.00000	5,505	26.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			16.00000	14	29.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			7,273.00000	7,490	29.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			6.00000	5	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			9,263.00000	9,481	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			17.00000	15	29.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			7,024.00000	7,241	29.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			7.00000	5	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			9,014.00000	9,232	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			18.00000	16	28.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			6,875.00000	7,092	28.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			8.00000	6	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			8,864.00000	9,083	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			3,415.00000	3,197	22.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			22.00000	24	22.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			2,438.00000	2,222	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			45.00000	48	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			1,512.00000	1,313	15.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			119.00000	139	15.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			807.00000	678	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			414.00000	504	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			145.00000	118	23.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			2,752.00000	2,945	23.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			50.00000	40	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			4,657.00000	4,866	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			19.00000	17	28.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			6,626.00000	6,843	28.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			9.00000	7	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			8,616.00000	8,834	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			3,563.00000	3,344	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			19.00000	21	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call			2,584.00000	2,367	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			41.00000	43	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call			1,643.00000	1,442	16.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.25	Put		100.00000	118	16.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		890.00000	752	16.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		347.00000	428	16.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		158.00000	129	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		2,615.00000	2,805	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		55.00000	43	25.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		4,511.00000	4,720	25.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		20.00000	18	28.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		6,477.00000	6,694	28.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		10.00000	8	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		8,467.00000	8,684	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		3,612.00000	3,393	23.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		18.00000	20	23.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		2,633.00000	2,416	19.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		39.00000	42	19.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		1,688.00000	1,485	16.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		94.00000	112	16.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		919.00000	778	16.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		326.00000	404	16.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		162.00000	133	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		2,569.00000	2,759	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		56.00000	44	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		4,463.00000	4,671	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		21.00000	18	28.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		6,427.00000	6,644	28.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		10.00000	8	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		8,417.00000	8,635	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		3,464.00000	3,246	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		21.00000	23	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		2,487.00000	2,270	18.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		43.00000	47	18.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		1,556.00000	1,355	15.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		112.00000	132	15.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		834.00000	702	16.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		391.00000	478	16.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		149.00000	122	23.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		2,706.00000	2,898	23.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		52.00000	41	25.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		4,608.00000	4,817	25.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		20.00000	17	28.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		6,576.00000	6,794	28.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		9.00000	7	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		8,566.00000	8,784	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		19.00000	16	28.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		6,726.00000	6,943	28.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.50	Call			9.00000	7	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			8,715.00000	8,933	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			2,730.00000	2,513	19.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put			37.00000	39	19.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call			1,777.00000	1,574	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put			84.00000	100	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call			980.00000	832	16.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put			286.00000	359	16.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			100.00000	80	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put			3,406.00000	3,607	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call			34.00000	28	26.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			5,341.00000	5,554	26.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			16.00000	14	29.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			7,323.00000	7,540	29.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			6.00000	4	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			9,312.00000	9,531	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			2,682.00000	2,464	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			38.00000	41	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			1,732.00000	1,529	16.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			89.00000	106	16.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call			949.00000	805	16.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			306.00000	381	16.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			97.00000	78	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			3,454.00000	3,655	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			33.00000	27	26.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			5,390.00000	5,604	26.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			16.00000	14	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put			7,372.00000	7,590	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			6.00000	4	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			9,362.00000	9,581	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			2,828.00000	2,610	20.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			35.00000	37	20.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			1,868.00000	1,663	16.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			74.00000	90	16.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			1,043.00000	890	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			250.00000	316	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			546.00000	459	18.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put			753.00000	885	18.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call			105.00000	85	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put			3,312.00000	3,511	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call			36.00000	29	26.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put			5,243.00000	5,456	26.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call			16.00000	14	29.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put			7,223.00000	7,441	29.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call			6.00000	5	30.27	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	22.00	Put		9,213.00000	9,431	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call		3,760.00000	3,541	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put		16.00000	17	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call		177.00000	145	22.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put		2,433.00000	2,621	22.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call		61.00000	48	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put		4,318.00000	4,525	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call		22.00000	19	27.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put		6,278.00000	6,495	27.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call		11.00000	9	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put		8,268.00000	8,485	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call		167.00000	136	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put		2,524.00000	2,713	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call		58.00000	46	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put		4,414.00000	4,622	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call		21.00000	18	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put		6,378.00000	6,595	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call		11.00000	8	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put		8,367.00000	8,585	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call		3,710.00000	3,492	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put		17.00000	18	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call		172.00000	141	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put		2,479.00000	2,667	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call		59.00000	47	25.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put		4,366.00000	4,573	25.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call		21.00000	18	27.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put		6,328.00000	6,545	27.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call		11.00000	9	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put		8,318.00000	8,535	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call		3,858.00000	3,639	24.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put		15.00000	16	24.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call		23.00000	19	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put		6,179.00000	6,396	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call		12.00000	10	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put		8,169.00000	8,386	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call		3,957.00000	3,738	24.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put		14.00000	14	24.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call		23.00000	20	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put		6,080.00000	6,297	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call		13.00000	10	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put		8,070.00000	8,287	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call		3,908.00000	3,689	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put		14.00000	15	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call		23.00000	20	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put		6,130.00000	6,346	27.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	20.90	Call		13.00000	10	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put		8,119.00000	8,336	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call		4,007.00000	3,787	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put		13.00000	14	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call		24.00000	20	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put		6,030.00000	6,247	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call		13.00000	10	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put		8,020.00000	8,237	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call		0.00000	4,034	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put		0.00000	11	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call		0.00000	22	27.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put		0.00000	5,999	27.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call		0.00000	12	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put		0.00000	7,989	30.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.77900	12.99860		17.43	6,389,500.00	500	500.00
£ / R On 14/06/2010 Currency Future	13.00	Call		798.00000	690	17.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		799.00000	911	17.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		779.00000	674	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		830.00000	945	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		709.00000	612	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		960.00000	1,083	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		1,048.00000	911	16.94	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put		500.00000	582	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		761.00000	658	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		862.00000	979	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		661.00000	571	18.77	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put		1,063.00000	1,192	18.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		428.00000	370	20.84	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,829.00000	1,991	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		127.00000	104	25.02	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,629.00000	4,825	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		743.00000	642	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		894.00000	1,013	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		693.00000	598	18.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		994.00000	1,119	18.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		677.00000	584	18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		1,028.00000	1,155	18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		646.00000	558	18.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		1,098.00000	1,229	18.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		617.00000	533	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		1,169.00000	1,304	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		564.00000	487	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,316.00000	1,458	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		506.00000	436	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,507.00000	1,657	20.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.05	Call			495.00000	427	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,547.00000	1,698	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			475.00000	409	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,626.00000	1,780	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			465.00000	401	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,666.00000	1,822	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			437.00000	377	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,788.00000	1,948	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			446.00000	385	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,747.00000	1,906	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			540.00000	466	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,391.00000	1,537	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			604.00000	521	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,205.00000	1,342	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			577.00000	498	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,278.00000	1,419	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			590.00000	509	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,242.00000	1,380	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			528.00000	456	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,430.00000	1,577	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			485.00000	418	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,586.00000	1,739	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			455.00000	393	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,707.00000	1,864	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			517.00000	446	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,468.00000	1,617	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			552.00000	476	19.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,353.00000	1,497	19.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			517.00000	446	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,468.00000	1,617	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			528.00000	456	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,430.00000	1,577	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			577.00000	498	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,278.00000	1,419	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			632.00000	545	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			1,133.00000	1,266	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			395.00000	341	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,996.00000	2,162	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,101.00000	960	16.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			453.00000	531	16.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			859.00000	743	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			711.00000	814	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			293.00000	249	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,644.00000	2,820	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			198.00000	168	23.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.35	Put		3,549.00000	3,739	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		135.00000	111	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		4,487.00000	4,682	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		90.00000	72	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		5,442.00000	5,643	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		1,129.00000	985	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		430.00000	506	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		881.00000	761	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		682.00000	782	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		299.00000	254	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,600.00000	2,775	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		201.00000	171	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,503.00000	3,692	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		138.00000	114	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		4,440.00000	4,635	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		92.00000	74	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		5,394.00000	5,595	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		4,415.00000	4,200	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		16.00000	21	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		2,954.00000	2,735	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		56.00000	56	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		1,598.00000	1,411	15.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		199.00000	232	15.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		217.00000	185	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		3,318.00000	3,506	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		122.00000	100	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,723.00000	4,921	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		67.00000	52	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		6,169.00000	6,373	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		32.00000	26	26.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		7,633.00000	7,847	26.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		4,856.00000	4,639	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		7.00000	10	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		3,392.00000	3,174	20.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		43.00000	45	20.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		1,962.00000	1,762	15.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		113.00000	133	15.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		949.00000	822	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		601.00000	693	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		259.00000	220	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,910.00000	3,091	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		147.00000	122	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		4,299.00000	4,493	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		81.00000	64	25.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,732.00000	5,935	25.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	20.15	Call			40.00000	32	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			7,191.00000	7,403	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			5,103.00000	4,885	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			5.00000	6	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			3,636.00000	3,418	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			37.00000	39	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			2,185.00000	1,973	15.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			87.00000	94	15.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,074.00000	935	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			476.00000	556	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			287.00000	244	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,688.00000	2,865	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			162.00000	136	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			4,064.00000	4,257	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			89.00000	71	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			5,490.00000	5,692	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			45.00000	36	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,947.00000	7,157	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			3,538.00000	3,320	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			40.00000	41	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			2,568.00000	2,345	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			69.00000	66	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			1,676.00000	1,486	15.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			177.00000	207	15.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,022.00000	888	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			524.00000	609	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			411.00000	355	21.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,912.00000	2,076	21.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			275.00000	234	22.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,776.00000	2,955	22.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			187.00000	159	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,688.00000	3,880	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			2,664.00000	2,442	17.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			66.00000	63	17.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			1,755.00000	1,562	15.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			156.00000	183	15.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			194.00000	165	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,595.00000	3,786	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			133.00000	109	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,534.00000	4,730	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			3,685.00000	3,467	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			36.00000	38	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			2,712.00000	2,491	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			64.00000	62	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			1,796.00000	1,601	15.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.35	Put			147.00000	172	15.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			125.00000	102	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,676.00000	4,873	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			373.00000	322	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			2,124.00000	2,293	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			249.00000	212	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			3,000.00000	3,183	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			171.00000	146	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,922.00000	4,117	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			115.00000	93	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,866.00000	5,064	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			339.00000	289	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,341.00000	2,510	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			225.00000	192	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			3,227.00000	3,413	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			157.00000	130	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			4,158.00000	4,351	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			104.00000	84	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			5,105.00000	5,305	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,294.00000	3,077	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			46.00000	48	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,328.00000	2,104	15.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			80.00000	75	15.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			1,485.00000	1,303	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			236.00000	274	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			903.00000	780	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			655.00000	751	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			305.00000	260	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,556.00000	2,731	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			205.00000	175	23.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,456.00000	3,646	23.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			141.00000	116	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			4,393.00000	4,587	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			94.00000	75	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			5,345.00000	5,546	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			3,148.00000	2,930	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			50.00000	51	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			1,376.00000	1,209	16.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			278.00000	330	16.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			838.00000	725	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			740.00000	846	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			3,100.00000	2,881	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			51.00000	52	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,138.00000	1,930	15.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			89.00000	101	15.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.95	Call			1,341.00000	1,178	16.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			293.00000	349	16.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			818.00000	707	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			769.00000	878	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			281.00000	239	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,732.00000	2,910	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			190.00000	162	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,642.00000	3,833	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			130.00000	107	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			4,581.00000	4,778	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			87.00000	69	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			5,538.00000	5,740	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			3,003.00000	2,783	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			54.00000	54	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			2,047.00000	1,845	15.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			98.00000	116	15.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			1,275.00000	1,120	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			327.00000	391	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			269.00000	229	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,821.00000	3,000	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			184.00000	157	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,735.00000	3,928	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			84.00000	67	25.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			5,635.00000	5,838	25.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			2,906.00000	2,686	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			57.00000	57	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			1,215.00000	1,064	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			366.00000	435	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			177.00000	151	24.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,829.00000	4,022	24.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			120.00000	98	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,771.00000	4,969	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			3,197.00000	2,979	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			48.00000	50	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			2,233.00000	2,016	15.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			84.00000	87	15.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			1,412.00000	1,240	15.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			263.00000	311	15.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			3,343.00000	3,125	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			44.00000	46	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,376.00000	2,152	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			77.00000	73	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,522.00000	1,339	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			223.00000	260	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			926.00000	801	17.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.70	Put			627.00000	722	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			311.00000	265	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,513.00000	2,686	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			209.00000	178	23.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,410.00000	3,599	23.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			144.00000	119	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			4,346.00000	4,540	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			96.00000	77	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			5,297.00000	5,498	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,376.00000	2,152	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			77.00000	73	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,522.00000	1,339	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			223.00000	260	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			926.00000	801	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			627.00000	722	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			311.00000	265	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,513.00000	2,686	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			3,051.00000	2,832	18.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			53.00000	53	18.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			2,090.00000	1,887	15.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			92.00000	108	15.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,307.00000	1,149	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			308.00000	370	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			85.00000	68	25.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,587.00000	5,789	25.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			2,004.00000	1,803	15.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			105.00000	124	15.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,245.00000	1,092	16.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			346.00000	413	16.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			264.00000	225	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,865.00000	3,046	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			180.00000	154	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,782.00000	3,975	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			82.00000	65	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,684.00000	5,886	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			3,489.00000	3,271	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			41.00000	42	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			2,520.00000	2,297	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			71.00000	68	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			1,636.00000	1,448	15.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			188.00000	219	15.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			997.00000	865	17.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			549.00000	636	17.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			332.00000	283	22.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,383.00000	2,554	22.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.05	Call			221.00000	188	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			3,273.00000	3,459	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			154.00000	127	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			4,205.00000	4,398	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			102.00000	82	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			5,153.00000	5,353	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			54.00000	42	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,605.00000	6,813	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			19.00000	15	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			8,571.00000	8,786	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			2,424.00000	2,200	16.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			75.00000	71	16.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			1,560.00000	1,375	15.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			211.00000	246	15.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			51.00000	40	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			6,703.00000	6,911	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			18.00000	15	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			8,670.00000	8,886	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			49.00000	38	26.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			6,800.00000	7,009	26.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			17.00000	14	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			8,769.00000	8,985	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			3,246.00000	3,028	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			47.00000	49	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			2,280.00000	2,060	15.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			82.00000	81	15.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			1,448.00000	1,271	15.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			250.00000	292	15.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			244.00000	208	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			3,045.00000	3,229	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			113.00000	91	25.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			4,914.00000	5,112	25.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			48.00000	37	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			6,849.00000	7,058	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			17.00000	13	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			8,818.00000	9,034	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,138.00000	1,930	15.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			89.00000	101	15.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,341.00000	1,178	16.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			293.00000	349	16.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			818.00000	707	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			769.00000	878	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			230.00000	196	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,181.00000	3,367	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			106.00000	86	25.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.95	Put		5,057.00000	5,257	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		44.00000	35	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		6,996.00000	7,206	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		16.00000	12	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		8,967.00000	9,183	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		230.00000	196	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,181.00000	3,367	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		43.00000	34	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		7,044.00000	7,255	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		15.00000	12	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		9,017.00000	9,233	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		213.00000	181	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		3,364.00000	3,552	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		98.00000	79	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		5,249.00000	5,450	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call		14.00000	11	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put		9,165.00000	9,382	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call		2,857.00000	2,637	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put		59.00000	58	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call		1,919.00000	1,721	15.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put		121.00000	142	15.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call		1,186.00000	1,037	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put		387.00000	458	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		726.00000	627	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		927.00000	1,048	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call		39.00000	31	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put		7,240.00000	7,452	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call		14.00000	11	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put		9,215.00000	9,432	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		2,761.00000	2,540	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		62.00000	61	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		1,836.00000	1,641	15.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		138.00000	162	15.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		37.00000	30	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		7,338.00000	7,551	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		13.00000	10	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		9,314.00000	9,531	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		2,809.00000	2,588	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		60.00000	59	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		1,878.00000	1,681	15.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		129.00000	152	15.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		1,157.00000	1,011	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		408.00000	482	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		38.00000	30	26.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		7,289.00000	7,501	26.54	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 14/06/2010 Currency Future	22.25	Call			13.00000	10	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			9,265.00000	9,481	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			100.00000	80	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			5,201.00000	5,401	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			41.00000	33	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			7,142.00000	7,354	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			14.00000	11	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			9,116.00000	9,332	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			234.00000	200	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			3,136.00000	3,321	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			108.00000	88	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			5,009.00000	5,209	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			16.00000	13	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			8,917.00000	9,134	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			3,587.00000	3,369	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put			39.00000	40	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call			2,616.00000	2,394	16.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put			67.00000	65	16.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call			1,715.00000	1,524	15.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			166.00000	195	15.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			57.00000	44	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			6,508.00000	6,715	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			21.00000	16	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			8,472.00000	8,687	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			58.00000	45	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			6,459.00000	6,666	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			21.00000	17	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put			8,422.00000	8,638	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call			3,441.00000	3,223	20.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put			42.00000	44	20.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call			2,472.00000	2,249	16.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put			73.00000	70	16.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			973.00000	843	17.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put			574.00000	664	17.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call			52.00000	41	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put			6,654.00000	6,862	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call			19.00000	15	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put			8,620.00000	8,836	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call			254.00000	216	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put			2,955.00000	3,137	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call			117.00000	96	25.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put			4,819.00000	5,017	25.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call			50.00000	39	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put			6,751.00000	6,960	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call			18.00000	14	26.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.70	Put		8,719.00000	8,935	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		239.00000	203	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		3,090.00000	3,274	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		110.00000	90	25.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		4,962.00000	5,161	25.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		46.00000	37	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		6,898.00000	7,108	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		16.00000	13	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		8,868.00000	9,084	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		36.00000	29	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		7,388.00000	7,600	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		13.00000	10	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		9,364.00000	9,581	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call		42.00000	33	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		7,093.00000	7,304	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call		15.00000	12	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put		9,066.00000	9,283	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call		3,783.00000	3,564	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put		34.00000	35	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call		62.00000	48	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put		6,314.00000	6,519	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call		23.00000	18	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put		8,274.00000	8,489	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call		59.00000	46	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put		6,411.00000	6,617	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call		22.00000	17	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put		8,373.00000	8,588	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call		3,734.00000	3,515	21.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put		35.00000	36	21.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call		61.00000	47	26.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put		6,362.00000	6,568	26.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call		22.00000	18	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put		8,324.00000	8,539	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call		3,881.00000	3,662	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put		32.00000	33	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call		318.00000	271	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put		2,470.00000	2,642	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call		66.00000	51	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put		6,217.00000	6,422	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call		24.00000	19	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put		8,176.00000	8,390	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call		3,979.00000	3,760	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put		31.00000	31	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call		69.00000	53	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put		6,120.00000	6,324	26.07	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 14/06/2010 Currency Future	21.05	Call		26.00000	20	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put		8,077.00000	8,291	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call		3,930.00000	3,711	22.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put		31.00000	32	22.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call		325.00000	277	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put		2,426.00000	2,598	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call		150.00000	124	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put		4,252.00000	4,445	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call		25.00000	20	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put		8,126.00000	8,341	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call		4,028.00000	3,809	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put		30.00000	30	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call		71.00000	54	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put		6,072.00000	6,275	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call		26.00000	21	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put		8,028.00000	8,242	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call		0.00000	4,055	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put		0.00000	26	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call		0.00000	61	25.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put		0.00000	6,032	25.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call		0.00000	24	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put		0.00000	7,995	26.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			10.98490	11.08530		16.47	2,317,813.90	211	31,179.00
€ / R On 14/12/2009 Currency Future	11.10	Call		361.00000	312	16.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		375.00000	428	16.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		381.00000	331	16.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		346.00000	396	16.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		304.00000	262	17.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		469.00000	527	17.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		341.00000	295	16.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		405.00000	460	16.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		107.00000	90	20.30	0.00	0	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,222.00000	1,305	20.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		13.00000	11	27.38	0.00	0	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,528.00000	3,626	27.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		257.00000	220	17.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		572.00000	635	17.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		272.00000	233	17.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		537.00000	598	17.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		79.00000	66	21.26	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,494.00000	1,581	21.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		230.00000	196	18.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		644.00000	711	18.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		184.00000	156	18.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.70	Put		798.00000	871	18.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		205.00000	175	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		720.00000	790	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		174.00000	147	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		839.00000	912	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		165.00000	139	19.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		879.00000	954	19.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		194.00000	165	18.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		759.00000	830	18.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		148.00000	124	19.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		962.00000	1,039	19.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		243.00000	208	17.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		608.00000	673	17.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		322.00000	278	17.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		437.00000	493	17.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		156.00000	132	19.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		920.00000	997	19.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		288.00000	247	17.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		502.00000	562	17.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		217.00000	185	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		682.00000	750	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		133.00000	111	19.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		1,047.00000	1,127	19.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		126.00000	105	19.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		1,090.00000	1,171	19.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		119.00000	100	19.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		1,134.00000	1,215	19.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		140.00000	118	19.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		1,005.00000	1,083	19.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		113.00000	95	20.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		1,178.00000	1,260	20.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		102.00000	85	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		1,267.00000	1,350	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		76.00000	63	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,540.00000	1,628	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		83.00000	69	21.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,448.00000	1,534	21.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		88.00000	73	20.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,402.00000	1,488	20.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		69.00000	57	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,633.00000	1,722	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		66.00000	54	21.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,680.00000	1,769	21.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		63.00000	52	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,727.00000	1,817	22.06	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	12.80	Call			60.00000	49	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,775.00000	1,865	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			50.00000	41	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,965.00000	2,056	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			42.00000	34	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			2,156.00000	2,249	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			35.00000	28	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,349.00000	2,444	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			38.00000	31	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,253.00000	2,346	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			36.00000	30	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,301.00000	2,395	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			36.00000	30	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,301.00000	2,395	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			28.00000	23	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,592.00000	2,688	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			27.00000	22	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,641.00000	2,737	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			29.00000	24	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,544.00000	2,639	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			30.00000	25	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,495.00000	2,590	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			32.00000	26	24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,446.00000	2,541	24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			30.00000	25	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,495.00000	2,590	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			33.00000	27	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,398.00000	2,492	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			23.00000	20	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,788.00000	2,885	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			40.00000	33	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			2,204.00000	2,298	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			11.00000	10	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,776.00000	3,875	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			26.00000	21	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,690.00000	2,786	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			22.00000	18	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,886.00000	2,983	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			20.00000	17	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,985.00000	3,082	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			18.00000	16	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			3,083.00000	3,181	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			17.00000	14	26.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			3,182.00000	3,280	26.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			38.00000	31	23.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.30	Put		2,253.00000	2,346	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		35.00000	28	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,349.00000	2,444	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		24.00000	20	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,739.00000	2,835	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		23.00000	19	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,837.00000	2,934	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		21.00000	17	25.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,935.00000	3,032	25.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		48.00000	39	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		2,013.00000	2,104	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		44.00000	36	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		2,108.00000	2,201	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		28.00000	23	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,592.00000	2,688	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		44.00000	36	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		2,108.00000	2,201	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		23.00000	20	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,788.00000	2,885	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		46.00000	37	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		2,060.00000	2,153	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		24.00000	20	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,739.00000	2,835	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		23.00000	19	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,837.00000	2,934	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		19.00000	16	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		3,034.00000	3,131	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		20.00000	17	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,985.00000	3,082	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		52.00000	43	22.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,917.00000	2,008	22.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		55.00000	45	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,869.00000	1,960	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		46.00000	37	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		2,060.00000	2,153	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		29.00000	24	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,544.00000	2,639	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		55.00000	45	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,869.00000	1,960	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		57.00000	47	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,822.00000	1,912	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		48.00000	39	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		2,013.00000	2,104	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		72.00000	60	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,587.00000	1,675	21.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.35	Call			92.00000	77	20.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,357.00000	1,442	20.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			69.00000	57	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,633.00000	1,722	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			97.00000	81	20.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,312.00000	1,396	20.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			88.00000	73	20.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,402.00000	1,488	20.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			72.00000	60	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,587.00000	1,675	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			612.00000	539	16.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			177.00000	204	16.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			13.00000	11	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,578.00000	3,676	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			753.00000	672	15.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			118.00000	137	15.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			432.00000	374	16.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			297.00000	340	16.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			12.00000	10	27.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,677.00000	3,775	27.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,561.00000	1,462	18.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			26.00000	27	18.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			7.00000	6	29.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,472.00000	4,571	29.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			3.00000	3	33.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,968.00000	6,068	33.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			1.00000	1	35.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,466.00000	7,566	35.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			1,855.00000	1,755	20.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			19.00000	20	20.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			548.00000	480	16.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			212.00000	245	16.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			9.00000	7	29.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			4,173.00000	4,272	29.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			3.00000	3	32.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,668.00000	5,768	32.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			2.00000	1	35.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			7,166.00000	7,266	35.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			107.00000	90	20.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,222.00000	1,305	20.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,002.00000	1,902	21.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			17.00000	17	21.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			646.00000	570	16.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			160.00000	186	16.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			10.00000	8	28.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.10	Put		4,024.00000	4,123	28.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		4.00000	3	32.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,518.00000	5,618	32.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		2.00000	1	35.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		7,016.00000	7,117	35.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,288.00000	3,188	28.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		3.00000	3	28.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,297.00000	2,197	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		11.00000	12	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,319.00000	1,220	16.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		34.00000	35	16.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		517.00000	452	16.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		232.00000	267	16.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		12.00000	10	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,726.00000	3,825	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		6.00000	5	30.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,721.00000	4,820	30.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,388.00000	3,287	28.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		3.00000	3	28.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,395.00000	2,295	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		10.00000	10	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,415.00000	1,316	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		30.00000	31	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		579.00000	509	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		194.00000	224	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		12.00000	11	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,627.00000	3,726	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		6.00000	5	30.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,621.00000	4,721	30.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,438.00000	3,337	28.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		2.00000	2	28.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,445.00000	2,344	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		9.00000	10	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,464.00000	1,365	17.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		29.00000	30	17.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		7.00000	6	29.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,571.00000	4,671	29.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,189.00000	3,088	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		3.00000	3	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,198.00000	2,099	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		13.00000	14	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,223.00000	1,124	16.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		37.00000	39	16.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		459.00000	399	16.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		274.00000	314	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	14.90	Call			11.00000	9	28.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,826.00000	3,925	28.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			6.00000	5	30.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,820.00000	4,920	30.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,089.00000	2,989	26.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			4.00000	4	26.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,100.00000	2,001	22.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			15.00000	16	22.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,127.00000	1,029	15.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			42.00000	44	15.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			406.00000	351	16.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			321.00000	366	16.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			10.00000	9	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,925.00000	4,024	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			5.00000	4	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,920.00000	5,020	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			2,990.00000	2,889	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			4.00000	4	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,036.00000	943	15.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			51.00000	59	15.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			5.00000	4	30.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			5,020.00000	5,119	30.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,039.00000	2,939	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			4.00000	4	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,051.00000	1,951	21.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			16.00000	17	21.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,080.00000	986	15.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			44.00000	51	15.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			10.00000	9	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,975.00000	4,074	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			5.00000	4	30.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,970.00000	5,069	30.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,238.00000	3,138	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			3.00000	3	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,247.00000	2,148	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			12.00000	13	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,271.00000	1,172	16.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			35.00000	37	16.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			488.00000	425	16.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			252.00000	290	16.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			6.00000	5	30.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,770.00000	4,870	30.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,338.00000	3,238	28.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			3.00000	3	28.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,346.00000	2,246	23.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.75	Put			11.00000	11	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,367.00000	1,268	17.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			32.00000	33	17.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			6.00000	5	30.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,671.00000	4,770	30.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,488.00000	3,387	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			2.00000	2	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,494.00000	2,394	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			9.00000	9	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,513.00000	1,413	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			27.00000	28	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			7.00000	6	29.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,521.00000	4,621	29.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,488.00000	3,387	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			2.00000	2	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,587.00000	3,487	29.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			2.00000	2	29.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,593.00000	2,493	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			7.00000	8	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,610.00000	1,510	18.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			25.00000	25	18.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			716.00000	637	16.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			131.00000	152	16.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			14.00000	12	27.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,429.00000	3,527	27.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			7.00000	6	29.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,422.00000	4,521	29.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			3,787.00000	3,686	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			2.00000	2	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			2,791.00000	2,691	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			6.00000	6	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			1,806.00000	1,706	20.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			20.00000	21	20.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			869.00000	782	15.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			84.00000	97	15.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			17.00000	14	26.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			3,231.00000	3,329	26.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			8.00000	7	29.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			4,223.00000	4,322	29.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			3,887.00000	3,786	31.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			1.00000	1	31.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			2,890.00000	2,790	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			5.00000	5	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			1,904.00000	1,804	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			18.00000	19	20.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.20	Call			951.00000	861	15.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			66.00000	76	15.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			18.00000	15	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			3,132.00000	3,230	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			9.00000	8	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			4,124.00000	4,223	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			3.00000	2	33.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			6,117.00000	6,217	33.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	1	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			8,116.00000	8,216	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			3.00000	2	33.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			6,217.00000	6,317	33.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	1	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			8,216.00000	8,316	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			3,687.00000	3,587	30.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			2.00000	2	30.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			2,692.00000	2,592	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			6.00000	7	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			1,708.00000	1,608	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			22.00000	23	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			791.00000	707	15.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			106.00000	123	15.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			8.00000	7	29.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			4,322.00000	4,422	29.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			2.00000	2	33.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			6,317.00000	6,417	33.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			1.00000	1	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			8,315.00000	8,416	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			2.00000	2	33.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,417.00000	6,517	33.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	1	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,415.00000	8,516	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			2.00000	2	34.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,567.00000	6,667	34.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	1	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,565.00000	8,666	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			2.00000	2	34.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,667.00000	6,767	34.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			1.00000	0	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,665.00000	8,766	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			2.00000	2	34.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,817.00000	6,917	34.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,815.00000	8,916	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			2.00000	2	34.54	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	17.85	Put		6,767.00000	6,867	34.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		0.00000	0	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,765.00000	8,866	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		2.00000	2	34.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		6,517.00000	6,617	34.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		1.00000	1	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		8,515.00000	8,616	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		3,837.00000	3,736	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		1.00000	1	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		2,841.00000	2,740	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		5.00000	5	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call		910.00000	821	15.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		75.00000	86	15.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		3.00000	2	33.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		6,167.00000	6,267	33.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		1.00000	1	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		8,166.00000	8,266	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		3,737.00000	3,637	30.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		2.00000	2	30.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		2,741.00000	2,641	25.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		6.00000	6	25.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		1,757.00000	1,657	19.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		21.00000	22	19.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		830.00000	744	15.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		94.00000	109	15.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		8.00000	7	29.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		4,273.00000	4,372	29.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		2.00000	2	33.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		6,267.00000	6,367	33.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		1.00000	1	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		8,266.00000	8,366	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		3,637.00000	3,537	29.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		2.00000	2	29.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		2,642.00000	2,542	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		7.00000	7	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		1,659.00000	1,559	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		23.00000	24	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		7.00000	6	29.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		4,372.00000	4,472	29.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		2.00000	2	33.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		6,367.00000	6,467	33.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		1.00000	1	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		8,365.00000	8,466	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		2.00000	2	34.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,717.00000	6,817	34.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.80	Call		1.00000	0	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,715.00000	8,816	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		2.00000	2	34.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		6,617.00000	6,717	34.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call		1.00000	0	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put		8,615.00000	8,716	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call		3,987.00000	3,886	31.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put		1.00000	1	31.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call		3.00000	2	33.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put		6,018.00000	6,118	33.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call		1.00000	1	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put		8,016.00000	8,116	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call		3,937.00000	3,836	31.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put		1.00000	1	31.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call		2,940.00000	2,840	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put		5.00000	5	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call		1,953.00000	1,853	21.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put		18.00000	18	21.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call		993.00000	902	15.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put		58.00000	67	15.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call		9.00000	8	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put		4,074.00000	4,173	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call		3.00000	2	33.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put		6,067.00000	6,167	33.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call		1.00000	1	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put		8,066.00000	8,166	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call		4,036.00000	3,936	31.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put		1.00000	1	31.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call		1.00000	1	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put		7,966.00000	8,066	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call		0.00000	3,986	32.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put		0.00000	1	32.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call		0.00000	3	32.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put		0.00000	6,018	32.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call		0.00000	1	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put		0.00000	8,016	36.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.16400	11.26620		17.07	357,248.00	32	2,410.00
€ / R On 15/03/2010 Currency Future	11.25	Call		554.00000	504	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		538.00000	590	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		498.00000	452	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		632.00000	688	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call		535.00000	486	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put		569.00000	622	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		481.00000	436	17.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		665.00000	722	17.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.55	Call			449.00000	407	18.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			732.00000	793	18.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call			433.00000	393	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			767.00000	829	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			465.00000	421	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put			698.00000	757	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			404.00000	366	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			838.00000	902	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			365.00000	331	19.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			949.00000	1,017	19.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			378.00000	342	18.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			911.00000	978	18.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			353.00000	320	19.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			987.00000	1,056	19.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			341.00000	309	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			1,025.00000	1,095	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			330.00000	299	19.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			1,064.00000	1,135	19.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			309.00000	280	19.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			1,143.00000	1,216	19.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			226.00000	205	21.07	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,560.00000	1,641	21.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			672.00000	610	16.83	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			406.00000	446	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			320.00000	289	19.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			1,103.00000	1,175	19.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			404.00000	366	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			838.00000	902	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			516.00000	469	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			600.00000	655	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			391.00000	354	18.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			875.00000	940	18.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			299.00000	271	19.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,183.00000	1,257	19.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			290.00000	263	19.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,224.00000	1,299	19.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			281.00000	254	20.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,265.00000	1,340	20.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,033.00000	2,931	22.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			17.00000	17	22.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,054.00000	1,955	18.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			37.00000	41	18.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,147.00000	1,062	15.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			131.00000	148	15.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			158.00000	142	22.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.25	Put		2,142.00000	2,228	22.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		87.00000	77	24.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		3,070.00000	3,163	24.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		51.00000	44	26.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		4,035.00000	4,130	26.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		26.00000	22	26.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		5,010.00000	5,108	26.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,082.00000	2,980	22.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		16.00000	16	22.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,102.00000	2,002	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		36.00000	38	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,189.00000	1,099	15.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		123.00000	135	15.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		576.00000	522	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		510.00000	558	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		162.00000	147	22.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		2,096.00000	2,183	22.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		89.00000	79	24.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		3,023.00000	3,115	24.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		53.00000	46	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,986.00000	4,082	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		27.00000	23	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,960.00000	5,059	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,180.00000	3,079	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		14.00000	15	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,199.00000	2,098	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		33.00000	34	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,275.00000	1,180	15.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		109.00000	116	15.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		623.00000	564	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		457.00000	500	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		171.00000	155	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		2,004.00000	2,091	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		94.00000	84	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,928.00000	3,020	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		55.00000	49	25.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,889.00000	3,985	25.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		29.00000	25	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,862.00000	4,961	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,230.00000	3,128	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		13.00000	14	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,248.00000	2,147	18.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		32.00000	33	18.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,319.00000	1,223	15.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		103.00000	109	15.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.05	Call			647.00000	586	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			431.00000	472	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			175.00000	160	22.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,959.00000	2,046	22.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			97.00000	87	24.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,881.00000	2,973	24.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			57.00000	50	25.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,840.00000	3,936	25.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			30.00000	26	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,813.00000	4,912	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,131.00000	3,030	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			15.00000	16	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,151.00000	2,050	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			34.00000	36	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,232.00000	1,137	15.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			116.00000	123	15.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			599.00000	542	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			483.00000	528	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			166.00000	151	22.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			2,050.00000	2,137	22.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			92.00000	82	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,975.00000	3,068	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			54.00000	48	26.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,938.00000	4,034	26.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			28.00000	24	26.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,911.00000	5,010	26.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,378.00000	3,276	24.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			11.00000	12	24.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,394.00000	2,293	19.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			28.00000	29	19.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,452.00000	1,355	16.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			85.00000	91	16.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			725.00000	659	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			359.00000	395	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			190.00000	173	21.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,824.00000	1,909	21.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			106.00000	95	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,740.00000	2,831	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			61.00000	54	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,695.00000	3,790	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			33.00000	28	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,667.00000	4,764	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,476.00000	3,375	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			10.00000	11	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,492.00000	2,391	20.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.80	Put		26.00000	27	20.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		1,542.00000	1,445	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		76.00000	81	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		781.00000	712	16.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		314.00000	348	16.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		202.00000	183	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,735.00000	1,819	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		112.00000	101	23.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,646.00000	2,737	23.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		64.00000	57	25.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,598.00000	3,693	25.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		35.00000	30	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,569.00000	4,666	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,427.00000	3,325	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		11.00000	11	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,443.00000	2,342	19.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		27.00000	28	19.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,497.00000	1,400	16.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		80.00000	86	16.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		752.00000	685	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		336.00000	371	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		196.00000	178	21.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,780.00000	1,864	21.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		109.00000	98	23.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,693.00000	2,784	23.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		63.00000	56	25.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,646.00000	3,742	25.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		34.00000	29	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,618.00000	4,715	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,279.00000	3,177	23.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		13.00000	13	23.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,297.00000	2,196	19.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		30.00000	32	19.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,363.00000	1,267	15.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		97.00000	103	15.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		180.00000	164	22.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,914.00000	2,000	22.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		100.00000	89	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,834.00000	2,925	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		58.00000	51	25.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,792.00000	3,887	25.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		31.00000	27	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,764.00000	4,863	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,328.00000	3,227	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		12.00000	13	23.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.95	Call			2,345.00000	2,244	19.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			29.00000	30	19.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,407.00000	1,311	16.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			91.00000	97	16.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			698.00000	634	16.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			382.00000	420	16.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			185.00000	168	22.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,869.00000	1,954	22.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			103.00000	92	23.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,787.00000	2,878	23.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			60.00000	53	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,743.00000	3,839	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			32.00000	28	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,715.00000	4,814	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,526.00000	3,424	24.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			10.00000	10	24.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,541.00000	2,440	20.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			25.00000	26	20.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,587.00000	1,490	16.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			71.00000	76	16.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			810.00000	740	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			294.00000	326	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			207.00000	188	21.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,691.00000	1,774	21.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			116.00000	104	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,600.00000	2,690	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			66.00000	59	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,550.00000	3,645	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			36.00000	32	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,520.00000	4,618	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,575.00000	3,474	24.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			9.00000	10	24.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,590.00000	2,489	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			24.00000	25	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,633.00000	1,535	16.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			67.00000	71	16.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			840.00000	768	16.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			274.00000	304	16.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			213.00000	194	21.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,647.00000	1,730	21.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			119.00000	107	23.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,553.00000	2,643	23.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			68.00000	60	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,502.00000	3,596	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			38.00000	33	26.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.70	Put		4,471.00000	4,569	26.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		3,774.00000	3,672	25.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		7.00000	8	25.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		2,787.00000	2,685	21.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		20.00000	21	21.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		1,818.00000	1,720	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		52.00000	56	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		968.00000	890	16.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		202.00000	226	16.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		240.00000	218	20.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,474.00000	1,554	20.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		135.00000	121	23.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,369.00000	2,457	23.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		75.00000	67	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,309.00000	3,403	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		43.00000	37	26.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		4,277.00000	4,373	26.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		3,922.00000	3,820	25.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		6.00000	6	25.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		2,934.00000	2,833	22.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		18.00000	19	22.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		1,959.00000	1,860	17.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		43.00000	46	17.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,073.00000	991	15.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		157.00000	177	15.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		264.00000	239	20.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,348.00000	1,425	20.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		148.00000	133	22.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		2,232.00000	2,319	22.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		82.00000	73	24.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		3,166.00000	3,259	24.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		48.00000	41	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		4,132.00000	4,227	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		13.00000	12	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		6,096.00000	6,198	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		6.00000	6	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		8,090.00000	8,192	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		12.00000	11	28.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		6,246.00000	6,347	28.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		6.00000	5	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		8,240.00000	8,341	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,674.00000	3,572	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		8.00000	8	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		2,688.00000	2,587	21.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		22.00000	23	21.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.60	Call			1,725.00000	1,627	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			59.00000	63	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			902.00000	828	16.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			236.00000	264	16.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			127.00000	114	23.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			2,461.00000	2,550	23.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			40.00000	35	26.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			4,374.00000	4,471	26.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			12.00000	10	28.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			6,345.00000	6,446	28.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			5.00000	5	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			8,339.00000	8,441	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			11.00000	10	28.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			6,445.00000	6,546	28.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			5.00000	4	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			8,439.00000	8,540	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,427.00000	3,325	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			11.00000	11	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			11.00000	10	28.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			6,594.00000	6,696	28.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			4.00000	4	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			8,588.00000	8,690	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			10.00000	9	28.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,694.00000	6,795	28.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			4.00000	4	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,688.00000	8,790	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			10.00000	9	29.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,843.00000	6,945	29.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			4.00000	3	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,838.00000	8,939	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			10.00000	9	28.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,794.00000	6,895	28.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			4.00000	3	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,788.00000	8,889	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			11.00000	10	28.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			6,545.00000	6,646	28.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			5.00000	4	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			8,538.00000	8,640	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			3,823.00000	3,721	25.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			7.00000	7	25.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			2,836.00000	2,734	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			20.00000	20	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			1,865.00000	1,766	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			48.00000	52	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			1,002.00000	923	15.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.45	Put			186.00000	209	15.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			139.00000	125	23.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			2,323.00000	2,411	23.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			45.00000	39	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			4,228.00000	4,325	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			12.00000	11	28.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			6,196.00000	6,297	28.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			6.00000	5	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			8,190.00000	8,291	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			3,873.00000	3,771	25.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			7.00000	7	25.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			2,885.00000	2,783	21.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			19.00000	19	21.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			1,912.00000	1,813	17.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			45.00000	49	17.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			1,037.00000	957	15.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			171.00000	193	15.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			143.00000	129	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			2,277.00000	2,365	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			46.00000	40	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			4,180.00000	4,276	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			12.00000	11	27.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			6,146.00000	6,247	27.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			6.00000	5	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			8,140.00000	8,241	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			3,724.00000	3,622	25.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			8.00000	8	25.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			2,737.00000	2,636	21.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			21.00000	22	21.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			1,771.00000	1,673	17.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			55.00000	59	17.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			935.00000	859	16.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			219.00000	245	16.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			131.00000	117	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,415.00000	2,503	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			42.00000	36	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			4,325.00000	4,422	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			12.00000	11	28.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			6,296.00000	6,397	28.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			6.00000	5	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			8,289.00000	8,391	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			11.00000	10	28.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,495.00000	6,596	28.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			5.00000	4	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			8,489.00000	8,590	30.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	18.00	Call			10.00000	9	28.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,744.00000	6,845	28.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			4.00000	3	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,738.00000	8,839	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			10.00000	9	28.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,644.00000	6,745	28.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			4.00000	4	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,638.00000	8,740	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			3,625.00000	3,523	24.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			9.00000	9	24.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			2,639.00000	2,538	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			23.00000	24	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			1,679.00000	1,581	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			63.00000	67	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			871.00000	797	16.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			254.00000	283	16.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			419.00000	379	18.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			802.00000	865	18.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			123.00000	110	23.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,507.00000	2,596	23.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			39.00000	34	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			4,423.00000	4,520	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			11.00000	10	28.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			6,395.00000	6,496	28.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call			5.00000	4	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			8,389.00000	8,490	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call			4,022.00000	3,920	26.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put			5.00000	6	26.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call			13.00000	12	27.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put			5,997.00000	6,098	27.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call			7.00000	6	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put			7,991.00000	8,092	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call			3,972.00000	3,870	26.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put			6.00000	6	26.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call			2,984.00000	2,882	22.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put			17.00000	18	22.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call			2,006.00000	1,907	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put			40.00000	43	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call			1,110.00000	1,026	15.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put			144.00000	162	15.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call			153.00000	137	22.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put			2,187.00000	2,273	22.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call			50.00000	43	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put			4,083.00000	4,179	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call			13.00000	12	27.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.30	Put			6,047.00000	6,148	27.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call			7.00000	6	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put			8,040.00000	8,142	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call			0.00000	4,019	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put			0.00000	5	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call			0.00000	12	27.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put			0.00000	5,998	27.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call			0.00000	6	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put			0.00000	7,992	30.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.34550		11.44810		0.00	0.00	0	200.00
€ / R On 14/06/2010 Currency Future	11.90	Call			51.00000	34	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put			503.00000	589	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call			36.00000	23	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put			587.00000	677	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call			24.00000	15	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put			676.00000	770	0.00	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.65100		249.76200		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			301.26900		301.80500		0.00	0.00	0	772.00
ALBI On 04/02/2010 Index Future			306.81900		307.32300		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			128.53500		128.61800		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			130.90300		130.97000		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			302.94700		303.49450		0.00	0.00	0	543.00
GOVI On 04/02/2010 jGovi			308.52900		309.04400		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			362.67400		362.68000		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap			7.26705		7.28110		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.96200		8.41700		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.06600		8.01700		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.29900		8.26000		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.96300		8.49800		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.48900		8.43700		18.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J207 On 15/01/2020 jSwap				8.48900	8.42500		18.25	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra				6.84800	6.83900		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra				6.85300	6.83300		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra				6.94700	6.89900		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra				7.24300	7.23400		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra				7.47000	7.43700		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote				7.42700	7.39800		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote				7.63900	7.60500		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote				8.28500	8.24000		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote				8.40500	8.36300		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote				8.44700	8.38300		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote				8.49800	8.42900		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod				6.97200	6.98100		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod				6.90700	6.92400		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod				6.94100	6.97700		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod				7.04800	7.07100		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future				292.00100	292.47900		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future				297.38100	297.82700		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future				7.29300	7.31500		0.89	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			4.00000	4	0.85	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			658.00000	640	0.85	0.00	0	0.00
R155 On 05/11/2009 Bond Future				7.38000	7.35500		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			854.00000	818	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			159.00000	168	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future				8.12800	8.10800		7.00	107,666.55	850	8,950.00
R157 On 05/11/2009 Bond Future	7.50	Call			292.00000	267	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			3,561.00000	3,641	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future				8.19800	8.17700		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,248.00000	1,204	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			3,434.00000	3,497	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future				8.24600	8.22400		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	Call			3,290.00000	3,222	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			1,961.00000	2,000	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.26200		8.23800		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			4,309.00000	4,234	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			1,963.00000	1,999	6.32	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.70900		8.66900		14.00	107,853.55	900	11,394.00
R186 On 05/11/2009 Bond Future	8.75	Call			2,932.00000	2,691	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			2,135.00000	2,289	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	9.00	Call			4,424.00000	4,128	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,217.00000	1,316	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			73.00000	58	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			12,551.00000	12,931	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			198.00000	164	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			9,847.00000	10,207	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.75200		8.71100		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,339.00000	2,189	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			6,975.00000	7,224	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.78700		8.74400		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			6,489.00000	6,234	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,058.00000	4,217	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			8.80700		8.76300		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			8,390.00000	8,113	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			3,875.00000	4,017	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.19200		8.17200		6.50	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call			176.00000	160	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			3,029.00000	3,096	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.25300		8.23100		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			587.00000	561	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			3,558.00000	3,620	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.29700		8.27400		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			2,465.00000	2,411	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			1,608.00000	1,641	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.30800		8.28400		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			3,735.00000	3,672	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,171.00000	1,196	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.60200		8.58300		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			125.00000	112	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			6,388.00000	6,481	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.66700		8.64600		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,598.00000	1,548	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			4,049.00000	4,112	10.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 06/05/2010 Bond Future			8.71400		8.69300		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			4,129.00000	4,057	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,529.00000	2,567	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.73900		8.71600		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			5,367.00000	5,288	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			2,675.00000	2,714	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.62700		8.60800		12.28	0.00	0	2,696.00
R204 On 05/11/2009 Bond Future	7.50	Call			124.00000	112	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			7,171.00000	7,274	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.68300		8.66200		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,721.00000	1,667	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			4,518.00000	4,588	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.72700		8.70600		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			4,501.00000	4,421	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			2,812.00000	2,854	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.75200		8.73000		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			5,542.00000	5,457	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			2,642.00000	2,682	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.23800		8.20800		5.75	111,800.64	1,120	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call			136.00000	119	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			2,600.00000	2,686	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.31100		8.27800		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			473.00000	445	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,040.00000	3,118	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.37100		8.33500		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			2,377.00000	2,305	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,115.00000	1,153	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.39400		8.35500		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,825.00000	2,747	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			987.00000	1,022	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.76600		8.74600		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			82.00000	73	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			8,275.00000	8,390	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.82000		8.80000		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,600.00000	1,550	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			5,035.00000	5,106	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			8.86800		8.84600		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			5,058.00000	4,969	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			2,683.00000	2,726	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			8.89700		8.87500		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			6,092.00000	6,001	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
R207 On 05/08/2010 Bond Future	9.50	Put			2,515.00000	2,554	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.77500		8.75500		13.00	0.00	0	5,125.00
R208 On 05/11/2009 Bond Future	7.75	Call			108.00000	95	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			6,904.00000	7,020	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.82700		8.80600		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,907.00000	1,845	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			3,872.00000	3,942	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			8.86800		8.84700		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			4,832.00000	4,742	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,369.00000	2,411	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			8.89300		8.87100		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			6,239.00000	6,143	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,488.00000	2,528	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.23600		8.19600		18.25	0.00	0	3,051.00
R209 On 05/11/2009 Bond Future	7.50	Call			333.00000	280	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			6,948.00000	7,250	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Call			6,945.00000	6,617	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			274.00000	302	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			43.00000	33	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			11,966.00000	12,312	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			130.00000	105	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			9,337.00000	9,667	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			12,117.00000	11,764	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			21.00000	24	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.25900		8.21800		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,279.00000	1,181	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			8,076.00000	8,339	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			13,796.00000	13,451	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			250.00000	267	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.27300		8.23100		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			5,759.00000	5,527	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			3,442.00000	3,579	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.27600		8.23300		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			7,787.00000	7,533	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			3,437.00000	3,559	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future				299.13000	299.66700		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future				304.64100	305.14600		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.41670		6.47340		17.34	1,418,090.70	221	4,210.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			234.00000	208	17.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			211.00000	241	17.57	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	6.50	Call		213.00000	188	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		240.00000	272	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		176.00000	155	18.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		302.00000	338	18.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		194.00000	171	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		270.00000	304	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		194.00000	171	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		270.00000	304	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		160.00000	141	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		336.00000	374	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		160.00000	141	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		336.00000	374	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		131.00000	115	18.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		408.00000	449	18.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		145.00000	127	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		371.00000	411	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		108.00000	95	19.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		485.00000	528	19.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		108.00000	95	19.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		485.00000	528	19.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		119.00000	105	19.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		446.00000	488	19.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		119.00000	105	19.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		446.00000	488	19.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		98.00000	86	19.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		525.00000	569	19.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		234.00000	208	17.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		211.00000	241	17.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		262.00000	229	17.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		189.00000	212	17.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		262.00000	228	17.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		189.00000	212	17.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		292.00000	256	17.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		168.00000	189	17.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		145.00000	127	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		371.00000	411	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		323.00000	286	17.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		150.00000	169	17.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		323.00000	286	17.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		150.00000	169	17.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		356.00000	317	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		133.00000	150	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		98.00000	86	19.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		525.00000	569	19.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		81.00000	71	20.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.00	Put		608.00000	654	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		67.00000	58	20.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		694.00000	742	20.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		55.00000	48	21.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		782.00000	832	21.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		46.00000	40	21.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		873.00000	924	21.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		89.00000	78	19.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		566.00000	611	19.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		74.00000	64	20.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		650.00000	698	20.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		61.00000	53	20.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		737.00000	787	20.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		89.00000	78	19.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		566.00000	611	19.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		61.00000	53	20.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		737.00000	787	20.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		51.00000	44	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		827.00000	877	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		74.00000	64	20.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		650.00000	698	20.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,623.00000	5,567	39.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	39.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,123.00000	4,067	39.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	39.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,624.00000	2,567	31.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	31.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,133.00000	1,077	20.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		9.00000	10	20.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		9.00000	8	26.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,885.00000	1,941	26.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		2.00000	1	32.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,378.00000	3,435	32.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		1.00000	1	37.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,877.00000	4,934	37.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	43.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,377.00000	6,434	43.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,873.00000	5,817	39.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	39.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,373.00000	4,317	39.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	39.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,873.00000	2,817	32.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	32.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,379.00000	1,322	23.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		5.00000	6	23.19	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	Call			12.00000	11	25.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,639.00000	1,694	25.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			2.00000	2	31.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			3,129.00000	3,185	31.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			1.00000	1	36.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,627.00000	4,684	36.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			0.00000	0	42.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			6,127.00000	6,184	42.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			5,923.00000	5,867	39.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	39.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,423.00000	4,367	39.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	39.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			2,923.00000	2,867	32.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put			0.00000	0	32.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call			1,428.00000	1,372	23.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put			5.00000	5	23.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			13.00000	12	24.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put			1,590.00000	1,645	24.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call			2.00000	2	31.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put			3,079.00000	3,135	31.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call			1.00000	1	36.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put			4,577.00000	4,634	36.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call			0.00000	0	42.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put			6,077.00000	6,134	42.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call			464.00000	419	18.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put			90.00000	103	18.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			390.00000	349	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			117.00000	133	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			625.00000	576	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put			51.00000	59	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call			542.00000	495	18.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put			68.00000	78	18.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call			426.00000	384	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put			103.00000	117	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			390.00000	349	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			117.00000	133	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call			502.00000	457	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put			79.00000	90	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			292.00000	256	17.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			168.00000	189	17.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call			583.00000	535	18.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put			59.00000	68	18.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call			3,123.00000	3,067	33.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put			0.00000	0	33.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call			2,124.00000	2,068	29.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.35	Put		1.00000	1	29.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		1.00000	1	34.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,878.00000	3,934	34.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	41.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,877.00000	5,934	41.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	48.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,877.00000	7,934	48.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,023.00000	3,967	39.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	39.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,023.00000	2,967	33.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	33.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,025.00000	1,968	28.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		1.00000	1	28.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,035.00000	980	20.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		12.00000	13	20.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		8.00000	7	26.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,984.00000	2,040	26.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		1.00000	1	34.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,978.00000	4,034	34.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		0.00000	0	41.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,977.00000	6,034	41.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	48.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,977.00000	8,034	48.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		3,973.00000	3,917	39.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	39.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		2,973.00000	2,917	33.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	33.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		1,975.00000	1,918	28.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		1.00000	1	28.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		987.00000	933	20.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		14.00000	16	20.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		7.00000	6	27.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		2,034.00000	2,090	27.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		1.00000	1	34.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		4,028.00000	4,084	34.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		0.00000	0	41.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		6,027.00000	6,084	41.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	48.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		8,027.00000	8,084	48.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		3,923.00000	3,867	38.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	38.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		1,925.00000	1,868	28.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		2.00000	2	28.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		940.00000	886	20.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		17.00000	19	20.05	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	Call		7.00000	6	27.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		2,083.00000	2,139	27.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		1.00000	1	35.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		4,078.00000	4,134	35.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	48.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		8,077.00000	8,134	48.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		3,873.00000	3,817	38.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	38.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		1,875.00000	1,819	27.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		2.00000	2	27.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		893.00000	839	19.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		20.00000	23	19.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		6.00000	6	27.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		2,133.00000	2,189	27.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		1.00000	1	35.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		4,128.00000	4,184	35.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	48.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		8,127.00000	8,183	48.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		3,823.00000	3,767	38.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	38.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		2,823.00000	2,767	32.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	32.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		1,825.00000	1,769	27.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		2.00000	2	27.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		847.00000	794	19.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		23.00000	27	19.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		6.00000	5	27.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		2,183.00000	2,239	27.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		1.00000	1	35.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		4,178.00000	4,234	35.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		0.00000	0	42.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		6,177.00000	6,234	42.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	48.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		8,177.00000	8,233	48.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,073.00000	4,017	39.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	39.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,073.00000	3,017	33.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	33.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,074.00000	2,018	29.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		1.00000	1	29.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,084.00000	1,028	20.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		10.00000	11	20.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		8.00000	7	26.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,935.00000	1,991	26.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		1.00000	1	34.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,928.00000	3,984	34.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		0.00000	0	41.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,927.00000	5,984	41.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	48.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,927.00000	7,984	48.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		3,773.00000	3,717	37.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	37.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		2,773.00000	2,717	32.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	32.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		1,776.00000	1,719	26.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		2.00000	2	26.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		801.00000	748	19.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		27.00000	32	19.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		6.00000	5	27.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		2,232.00000	2,288	27.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		1.00000	1	35.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		4,227.00000	4,284	35.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	42.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		6,227.00000	6,284	42.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	48.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		8,227.00000	8,283	48.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		3,723.00000	3,667	37.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	37.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		2,723.00000	2,667	32.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	32.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		1,726.00000	1,669	26.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		2.00000	3	26.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		756.00000	704	19.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		32.00000	37	19.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		5.00000	5	27.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		2,282.00000	2,338	27.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		1.00000	1	35.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		4,277.00000	4,334	35.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	0	42.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		6,277.00000	6,334	42.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	48.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		8,277.00000	8,333	48.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		3,573.00000	3,517	36.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	36.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		2,574.00000	2,517	31.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	31.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		1,577.00000	1,520	24.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		3.00000	4	24.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		4.00000	4	28.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		2,431.00000	2,487	28.58	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	Call		1.00000	1	36.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		4,427.00000	4,484	36.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	43.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,427.00000	6,484	43.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	48.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		8,427.00000	8,483	48.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		3,673.00000	3,617	37.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	37.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		2,673.00000	2,617	31.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	31.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		1,676.00000	1,620	25.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		3.00000	3	25.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		711.00000	660	19.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		38.00000	44	19.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		5.00000	4	28.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		2,331.00000	2,388	28.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		1.00000	1	35.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,327.00000	4,384	35.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	42.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,327.00000	6,384	42.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	48.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,327.00000	8,383	48.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,623.00000	3,567	36.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	36.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,626.00000	1,570	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		3.00000	3	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		667.00000	617	19.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		44.00000	51	19.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		5.00000	4	28.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,381.00000	2,437	28.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		1.00000	1	36.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,377.00000	4,434	36.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	48.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,377.00000	8,433	48.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.46940	6.52610		17.96	129,388.00	20	28.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		322.00000	297	18.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		346.00000	378	18.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		286.00000	264	18.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		410.00000	444	18.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		303.00000	280	18.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		377.00000	411	18.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		303.00000	280	18.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		377.00000	411	18.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		269.00000	249	19.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		443.00000	479	19.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.70	Call		269.00000	249	19.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		443.00000	479	19.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		239.00000	221	19.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		513.00000	552	19.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		254.00000	234	19.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		478.00000	515	19.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		239.00000	221	19.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		513.00000	552	19.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		213.00000	197	19.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		587.00000	627	19.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		226.00000	208	19.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		550.00000	589	19.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		201.00000	186	20.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		625.00000	666	20.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		344.00000	316	18.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		318.00000	346	18.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		367.00000	336	17.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		291.00000	316	17.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		392.00000	359	17.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		265.00000	290	17.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		444.00000	410	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		218.00000	241	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		190.00000	176	20.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		664.00000	706	20.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		170.00000	157	20.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		744.00000	788	20.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		502.00000	467	17.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		176.00000	197	17.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		533.00000	497	17.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		157.00000	178	17.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		473.00000	438	17.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		197.00000	219	17.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		417.00000	384	17.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		241.00000	265	17.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		599.00000	561	17.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		123.00000	142	17.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		634.00000	595	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		108.00000	126	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		566.00000	528	17.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		140.00000	159	17.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		502.00000	467	17.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		176.00000	197	17.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		444.00000	410	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		218.00000	241	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,126.00000	4,069	25.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	25.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,126.00000	3,070	31.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		0.00000	1	31.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,131.00000	2,074	25.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		5.00000	5	25.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,146.00000	1,090	17.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		20.00000	21	17.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		52.00000	49	26.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,926.00000	1,980	26.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		6.00000	5	28.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,880.00000	3,936	28.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		2.00000	2	33.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,876.00000	5,932	33.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		1.00000	1	36.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,875.00000	7,931	36.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,026.00000	3,969	25.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	25.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,027.00000	2,970	31.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		1.00000	1	31.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,032.00000	1,975	24.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		6.00000	6	24.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,049.00000	997	16.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		23.00000	27	16.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		49.00000	45	26.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		2,023.00000	2,076	26.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		5.00000	5	28.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,979.00000	4,035	28.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		2.00000	2	33.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,976.00000	6,032	33.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		1.00000	1	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,975.00000	8,031	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		3,976.00000	3,919	25.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	25.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		2,977.00000	2,920	31.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		1.00000	1	31.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		1,982.00000	1,925	23.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		6.00000	6	23.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,001.00000	952	16.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		24.00000	33	16.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		47.00000	42	26.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		2,071.00000	2,123	26.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		5.00000	5	29.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		4,029.00000	4,085	29.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		2.00000	2	33.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		6,026.00000	6,082	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
ZAAD On 15/03/2010 Currency Future	14.55	Call			1.00000	1	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put			8,025.00000	8,081	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call			3,926.00000	3,869	26.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put			0.00000	0	26.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call			2,927.00000	2,871	30.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			1.00000	1	30.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			1,933.00000	1,876	23.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			6.00000	6	23.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			956.00000	909	16.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			30.00000	39	16.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			45.00000	40	26.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			2,119.00000	2,171	26.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			5.00000	5	29.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			4,079.00000	4,135	29.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			2.00000	2	33.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			6,076.00000	6,132	33.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			1.00000	1	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			8,074.00000	8,131	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			956.00000	909	16.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			30.00000	39	16.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			3,826.00000	3,769	26.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	26.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			2,827.00000	2,771	30.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			1.00000	1	30.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			1,833.00000	1,777	22.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			7.00000	7	22.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			869.00000	824	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put			43.00000	55	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			40.00000	36	26.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			2,214.00000	2,266	26.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			5.00000	4	29.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put			4,178.00000	4,235	29.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call			2.00000	1	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put			6,175.00000	6,232	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			1.00000	0	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			8,174.00000	8,231	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			3,876.00000	3,819	26.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	26.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			2,877.00000	2,821	30.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			1.00000	1	30.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			1,883.00000	1,826	23.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			7.00000	7	23.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			912.00000	866	16.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			36.00000	46	16.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			42.00000	38	26.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	8.65	Put		2,166.00000	2,218	26.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		5.00000	4	29.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		4,129.00000	4,185	29.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		2.00000	1	33.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		6,125.00000	6,182	33.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		1.00000	1	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		8,124.00000	8,181	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,076.00000	4,019	25.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	25.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,077.00000	3,020	32.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	1	32.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,081.00000	2,025	24.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		5.00000	5	24.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,097.00000	1,042	16.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		21.00000	23	16.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		51.00000	48	26.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,974.00000	2,028	26.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		6.00000	5	28.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,930.00000	3,986	28.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		2.00000	2	33.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,926.00000	5,982	33.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		1.00000	1	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,925.00000	7,981	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		3,776.00000	3,719	27.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	27.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		2,778.00000	2,721	29.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		1.00000	2	29.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		1,784.00000	1,727	22.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		8.00000	8	22.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		827.00000	783	17.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		51.00000	64	17.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		38.00000	34	26.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		2,261.00000	2,314	26.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		4.00000	4	29.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		4,228.00000	4,285	29.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		1.00000	1	33.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		6,225.00000	6,282	33.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		1.00000	0	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		8,224.00000	8,281	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		3,676.00000	3,619	27.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	27.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		2,678.00000	2,621	29.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		2.00000	2	29.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		1,685.00000	1,629	21.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		9.00000	9	21.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	5.85	Call			747.00000	704	17.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put			71.00000	85	17.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call			33.00000	30	27.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put			2,357.00000	2,410	27.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call			4.00000	4	29.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put			4,328.00000	4,384	29.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call			1.00000	1	33.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put			6,325.00000	6,382	33.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call			0.00000	0	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put			8,324.00000	8,381	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call			3,576.00000	3,519	28.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put			0.00000	0	28.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call			2,578.00000	2,522	28.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put			2.00000	2	28.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call			1,587.00000	1,530	20.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put			10.00000	11	20.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call			671.00000	630	17.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put			94.00000	111	17.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call			30.00000	27	27.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put			2,454.00000	2,507	27.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call			4.00000	4	29.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put			4,428.00000	4,484	29.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call			1.00000	1	34.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put			6,425.00000	6,482	34.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call			0.00000	0	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put			8,424.00000	8,481	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call			3,626.00000	3,569	28.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put			0.00000	0	28.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call			2,628.00000	2,571	28.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put			2.00000	2	28.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call			1,636.00000	1,579	21.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put			10.00000	10	21.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call			708.00000	667	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put			82.00000	97	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call			32.00000	28	27.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put			2,405.00000	2,459	27.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call			4.00000	4	29.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put			4,378.00000	4,434	29.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call			1.00000	1	34.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put			6,375.00000	6,432	34.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call			0.00000	0	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put			8,374.00000	8,431	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call			3,726.00000	3,669	27.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put			0.00000	0	27.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call			2,728.00000	2,671	29.48	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 15/03/2010 Currency Future	3.80	Put			2.00000	2	29.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call			1,735.00000	1,678	21.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put			8.00000	9	21.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call			786.00000	743	17.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put			60.00000	74	17.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call			35.00000	32	26.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put			2,309.00000	2,362	26.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call			4.00000	4	29.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put			4,278.00000	4,335	29.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call			1.00000	1	33.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put			6,275.00000	6,332	33.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call			0.00000	0	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put			8,274.00000	8,331	36.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			6.51380		0.00000		18.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call			0.00000	345	18.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put			0.00000	531	18.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call			0.00000	4,014	33.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put			0.00000	0	33.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call			0.00000	3,016	28.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put			0.00000	2	28.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call			0.00000	2,024	22.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put			0.00000	10	22.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call			0.00000	1,064	16.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put			0.00000	50	16.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call			0.00000	416	18.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put			0.00000	402	18.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call			0.00000	89	25.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put			0.00000	2,075	25.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call			0.00000	23	29.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put			0.00000	4,009	29.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call			0.00000	4	29.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put			0.00000	5,990	29.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call			0.00000	2	32.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put			0.00000	7,988	32.56	0.00	0	0.00

Total for Derivatives:								219,346,260.64	14,086	940,112.00
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Grand Total:								219,346,260.64	14,086	940,112.00
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