



Daily MTM Report

Daily summary for 17/09/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR5 On 23/07/2011 Bond			15.67900	15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.22800	7.24200			0.00	0	0.00
R155 On 31/08/2011 Bond			7.32500	7.36000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.02000	8.06000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.61500	8.66000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.09000	8.13000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.50000	8.54000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.52500	8.57000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.13000	8.17000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.67000	8.71000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.68000	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			8.15000	8.19500			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/12/2009 Currency Future			7.49760	7.45800		18.82	50,151,446.40	6,689	326,864.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		278.00000	300	18.82	6,300,000.00	21	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		270.00000	252	18.82	2,520,000.00	10	10.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		78.00000	82	23.12	2,050,000.00	25	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		970.00000	935	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		258.00000	275	18.82	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		300.00000	278	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		240.00000	256	19.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		332.00000	308	19.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		144.00000	153	20.84	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		586.00000	555	20.84	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		125.00000	133	21.35	0.00	0	2,500.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		667.00000	635	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		240.00000	256	19.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		332.00000	308	19.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		178.00000	190	20.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		470.00000	443	20.08	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		116.00000	124	21.60	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		708.00000	676	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		222.00000	237	19.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		364.00000	340	19.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		192.00000	205	19.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		434.00000	407	19.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		30.00000	31	27.42	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,772.00000	1,734	27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		387.00000	413	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		179.00000	166	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		192.00000	205	19.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		434.00000	407	19.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		89.00000	94	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		881.00000	846	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		0.00000	0	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,742.00000	4,703	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		0.00000	0	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,942.00000	5,903	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
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	37.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			7,142.00000	7,102	37.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			303.00000	326	18.82	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			245.00000	228	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			207.00000	220	19.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			399.00000	373	19.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			41.00000	43	25.90	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,483.00000	1,445	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			418.00000	445	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			160.00000	148	18.82	0.00	0	5,000.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			166.00000	177	20.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			508.00000	479	20.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			134.00000	142	21.09	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			626.00000	595	21.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			134.00000	142	21.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			626.00000	595	21.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			108.00000	115	21.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			750.00000	718	21.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			95.00000	101	22.36	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			837.00000	803	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			95.00000	101	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			837.00000	803	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	33.54	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,542.00000	5,503	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			4.00000	4	29.40	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			3,096.00000	3,056	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	31.80	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,842.00000	4,803	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			11.00000	12	29.11	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,453.00000	2,414	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			116.00000	124	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			708.00000	676	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			330.00000	354	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			222.00000	206	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			154.00000	164	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			546.00000	517	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			45.00000	48	25.39	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,387.00000	1,350	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			51.00000	53	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,293.00000	1,256	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			101.00000	108	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			793.00000	760	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			83.00000	88	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			925.00000	890	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			73.00000	77	23.37	0.00	0	247.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.40	Put			1,015.00000	980	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			64.00000	68	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			1,106.00000	1,070	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			60.00000	64	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,152.00000	1,116	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			68.00000	72	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			1,060.00000	1,025	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			83.00000	88	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			925.00000	890	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			68.00000	72	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			1,060.00000	1,025	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			78.00000	82	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			970.00000	935	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			22.00000	24	28.93	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			2,064.00000	2,026	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			60.00000	64	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,152.00000	1,116	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			57.00000	60	24.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,199.00000	1,163	24.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			57.00000	60	24.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,199.00000	1,163	24.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			48.00000	50	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			1,340.00000	1,303	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			54.00000	57	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,246.00000	1,209	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			39.00000	40	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,531.00000	1,493	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			41.00000	43	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,483.00000	1,445	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			43.00000	45	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,435.00000	1,397	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			51.00000	53	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,293.00000	1,256	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			37.00000	38	26.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,579.00000	1,541	26.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			31.00000	33	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,723.00000	1,685	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			27.00000	28	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,869.00000	1,831	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			25.00000	26	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,967.00000	1,928	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			24.00000	25	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			2,016.00000	1,977	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			27.00000	28	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,869.00000	1,831	27.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.55	Call			20.00000	22	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			2,112.00000	2,074	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			24.00000	25	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			2,016.00000	1,977	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			13.00000	14	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,355.00000	2,317	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			7.00000	8	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,699.00000	2,660	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			9.00000	10	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,551.00000	2,513	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			12.00000	13	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,404.00000	2,366	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			12.00000	13	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,404.00000	2,366	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			9.00000	9	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,601.00000	2,562	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			5.00000	6	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,897.00000	2,858	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			4.00000	5	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,996.00000	2,957	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			4.00000	4	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			3,046.00000	3,007	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			3.00000	4	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			3,145.00000	3,106	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			2.00000	2	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,344.00000	3,305	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1.00000	2	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,593.00000	3,554	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			2.00000	2	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,544.00000	3,504	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			2.00000	2	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,444.00000	3,404	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			6.00000	6	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,848.00000	2,808	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			5.00000	5	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,947.00000	2,907	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			3.00000	3	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			3,195.00000	3,156	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			2.00000	3	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,294.00000	3,255	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			2.00000	2	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,344.00000	3,305	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			7.00000	7	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,749.00000	2,710	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			8.00000	9	29.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,650.00000	2,611	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		4.00000	4	29.40	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		3,096.00000	3,056	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		3.00000	3	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		3,245.00000	3,205	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		8.00000	9	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,650.00000	2,611	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		1.00000	1	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,693.00000	3,654	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		1.00000	1	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,643.00000	3,604	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		1.00000	1	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,843.00000	3,803	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		1.00000	1	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,743.00000	3,704	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		0.00000	0	31.80	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,842.00000	4,803	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		1.00000	1	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		4,143.00000	4,103	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		1.00000	1	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		4,043.00000	4,003	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		0.00000	0	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,542.00000	4,503	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		0.00000	0	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,942.00000	4,903	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		0.00000	0	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		5,342.00000	5,303	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		0.00000	0	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,742.00000	5,703	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	0	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,442.00000	4,403	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		0.00000	0	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		5,242.00000	5,203	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		0.00000	0	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,642.00000	5,603	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		33.00000	34	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,675.00000	1,637	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		16.00000	17	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		2,258.00000	2,219	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,642.00000	4,603	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		0.00000	0	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,842.00000	5,803	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		19.00000	20	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		2,161.00000	2,123	28.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.20	Call			7.00000	7	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,749.00000	2,710	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			1.00000	1	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,943.00000	3,903	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			5,142.00000	5,103	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			45.00000	48	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,387.00000	1,350	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,342.00000	4,303	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	35.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			6,142.00000	6,103	35.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			5,042.00000	5,003	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,642.00000	5,603	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,242.00000	6,203	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			1.00000	1	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,243.00000	4,203	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,442.00000	5,403	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			6,042.00000	6,003	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,342.00000	5,303	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			26.00000	27	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,918.00000	1,880	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			10.00000	11	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,502.00000	2,463	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	1	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			4,292.00000	4,253	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,892.00000	4,853	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,492.00000	5,453	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			6,092.00000	6,053	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,342.00000	4,303	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			29.00000	30	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,821.00000	1,782	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1.00000	2	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,593.00000	3,554	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			1.00000	1	30.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.65	Put		4,193.00000	4,153	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		0.00000	0	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,792.00000	4,753	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		0.00000	0	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,392.00000	5,353	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		33.00000	34	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,675.00000	1,637	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,642.00000	4,603	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		14.00000	16	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		2,306.00000	2,268	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		2.00000	2	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,494.00000	3,454	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		1.00000	1	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		4,093.00000	4,053	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		0.00000	0	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,692.00000	4,653	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		0.00000	0	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,792.00000	5,753	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		1.00000	1	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,843.00000	3,803	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		43.00000	45	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,435.00000	1,397	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		1.00000	1	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,793.00000	3,753	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	0	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,392.00000	4,353	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		30.00000	31	27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,772.00000	1,734	27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		1.00000	1	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,893.00000	3,853	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		0.00000	0	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		4,492.00000	4,453	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		0.00000	0	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		5,092.00000	5,053	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		0.00000	0	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		6,292.00000	6,253	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	0	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,442.00000	4,403	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		0.00000	0	35.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		6,442.00000	6,403	35.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		0.00000	0	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		6,342.00000	6,303	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	0	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,392.00000	4,353	30.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,992.00000	4,953	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			6,192.00000	6,153	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	36.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,542.00000	6,503	36.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			1.00000	1	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,193.00000	4,153	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,392.00000	5,353	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	36.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,592.00000	6,552	36.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,992.00000	5,953	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,892.00000	5,853	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			54.00000	57	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,246.00000	1,209	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,192.00000	5,153	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,592.00000	5,553	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			418.00000	445	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			160.00000	148	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			39.00000	40	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,531.00000	1,493	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			2.00000	2	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,394.00000	3,355	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			1.00000	1	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,093.00000	4,053	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,892.00000	5,853	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			358.00000	383	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			200.00000	185	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			632.00000	665	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			74.00000	67	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			192.00000	205	19.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			434.00000	407	19.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			672.00000	705	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			64.00000	58	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			7.00000	8	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,699.00000	2,660	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			593.00000	625	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			85.00000	77	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			178.00000	190	20.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.75	Put			470.00000	443	20.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			6.00000	7	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,798.00000	2,759	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,892.00000	4,853	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			593.00000	625	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			85.00000	77	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			713.00000	747	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			55.00000	49	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,908.00000	3,948	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,409.00000	2,448	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	0	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			932.00000	968	18.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			24.00000	21	18.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			8,092.00000	8,052	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,158.00000	4,198	27.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	27.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,658.00000	2,698	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,169.00000	1,208	20.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			11.00000	10	20.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			166.00000	177	20.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			508.00000	479	20.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	40.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,842.00000	7,802	40.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,192.00000	5,153	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,458.00000	2,498	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			0.00000	0	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,463.00000	1,502	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			5.00000	5	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			556.00000	586	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			98.00000	89	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,661.00000	1,701	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			3.00000	3	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	39.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,692.00000	7,652	39.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			2,708.00000	2,748	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			1,711.00000	1,750	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			3.00000	3	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			755.00000	790	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			47.00000	42	18.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	39.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,792.00000	7,752	39.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,608.00000	2,648	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,612.00000	1,651	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			4.00000	3	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	40.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,892.00000	7,852	40.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,558.00000	2,598	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,562.00000	1,601	22.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			4.00000	4	22.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	40.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,942.00000	7,902	40.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			2,808.00000	2,848	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			1,810.00000	1,850	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			2.00000	2	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			842.00000	877	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			34.00000	30	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			2,858.00000	2,898	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			1,860.00000	1,899	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			2.00000	2	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			886.00000	923	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			28.00000	25	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	39.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,642.00000	7,602	39.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,008.00000	3,048	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,009.00000	2,049	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			1.00000	1	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,024.00000	1,063	19.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			16.00000	15	19.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			278.00000	300	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			270.00000	252	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			10.00000	11	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,502.00000	2,463	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	38.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,492.00000	7,452	38.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,108.00000	3,148	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,109.00000	2,149	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			1.00000	1	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,121.00000	1,159	19.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.35	Put			13.00000	12	19.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	38.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,392.00000	7,352	38.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,158.00000	3,198	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,159.00000	2,198	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			1.00000	1	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	38.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,342.00000	7,302	38.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,208.00000	3,248	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,209.00000	2,248	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			1.00000	1	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,218.00000	1,257	20.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			10.00000	9	20.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	38.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,292.00000	7,252	38.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,058.00000	3,098	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,059.00000	2,099	25.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			1.00000	1	25.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,072.00000	1,111	19.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			14.00000	13	19.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	38.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,442.00000	7,402	38.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,408.00000	3,448	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,414.00000	1,453	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			6.00000	6	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			519.00000	549	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			111.00000	102	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	37.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			7,092.00000	7,052	37.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,508.00000	3,548	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,508.00000	2,548	28.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	28.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,513.00000	1,552	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			5.00000	4	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			1.00000	1	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,993.00000	3,953	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	37.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,992.00000	6,952	37.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	36.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,492.00000	6,453	36.09	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	15.95	Call			0.00000	0	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,492.00000	8,452	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,592.00000	4,553	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,592.00000	8,552	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,308.00000	3,348	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,309.00000	2,348	27.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			1.00000	1	27.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,316.00000	1,355	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			8.00000	7	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			450.00000	479	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			142.00000	131	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	36.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,692.00000	6,652	36.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,692.00000	8,652	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	36.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,792.00000	6,752	36.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,792.00000	8,752	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,258.00000	3,298	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,259.00000	2,298	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			1.00000	1	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,267.00000	1,306	20.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			9.00000	8	20.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	36.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,742.00000	6,702	36.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,742.00000	8,702	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	37.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,942.00000	6,902	37.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,942.00000	8,902	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,992.00000	8,952	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			2,958.00000	2,998	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			1,959.00000	1,999	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			1.00000	1	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			978.00000	1,015	18.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			20.00000	17	18.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	37.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.50	Put		7,042.00000	7,002	37.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		9,042.00000	9,002	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		0.00000	0	37.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,842.00000	6,802	37.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,842.00000	8,802	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		3,458.00000	3,498	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	0	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		8,542.00000	8,502	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		3,608.00000	3,648	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		0.00000	0	35.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		6,392.00000	6,353	35.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		0.00000	0	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		8,392.00000	8,352	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,358.00000	3,398	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,359.00000	2,398	27.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		1.00000	1	27.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		1,365.00000	1,404	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		7.00000	6	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		484.00000	513	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		126.00000	116	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		0.00000	0	36.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,642.00000	6,602	36.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,642.00000	8,602	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		3,558.00000	3,598	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		8,442.00000	8,402	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		0.00000	0	37.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,892.00000	6,852	37.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,892.00000	8,852	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call		3,658.00000	3,698	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put		0.00000	0	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,658.00000	2,698	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,661.00000	1,701	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		3.00000	3	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		713.00000	747	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		55.00000	49	18.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	0	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,342.00000	8,302	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,708.00000	3,748	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,292.00000	8,252	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			3,808.00000	3,848	28.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	28.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			17.00000	18	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			2,209.00000	2,171	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			8,192.00000	8,152	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			3,858.00000	3,898	28.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	28.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			19.00000	20	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,161.00000	2,123	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			8,142.00000	8,102	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,758.00000	3,798	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,758.00000	2,798	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,760.00000	1,800	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			2.00000	2	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			798.00000	833	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			40.00000	36	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			16.00000	17	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,258.00000	2,219	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,242.00000	8,202	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,908.00000	3,948	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			2,908.00000	2,948	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			1,910.00000	1,949	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			2.00000	2	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			932.00000	968	18.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			24.00000	21	18.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			3,958.00000	3,998	27.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	27.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			8,042.00000	8,002	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			4,008.00000	4,048	27.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	27.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,008.00000	3,048	31.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	0	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,009.00000	2,049	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		1.00000	1	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,024.00000	1,063	19.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		16.00000	15	19.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	40.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		7,992.00000	7,952	40.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.61850	7.57970		19.31	1,554,174.00	204	8,212.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		402.00000	419	19.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		422.00000	401	19.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		383.00000	400	19.50	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		454.00000	431	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		242.00000	252	21.40	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		812.00000	783	21.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		366.00000	381	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		486.00000	463	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		318.00000	331	20.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		588.00000	563	20.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		609.00000	635	18.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		230.00000	217	18.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		366.00000	381	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		486.00000	463	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		349.00000	364	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		519.00000	495	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		153.00000	159	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		1,273.00000	1,240	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		34.00000	35	30.99	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,505.00000	3,467	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		17.00000	18	33.64	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,737.00000	4,699	33.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		422.00000	443	19.25	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		392.00000	374	19.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call		333.00000	347	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put		553.00000	529	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		179.00000	187	22.73	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		1,100.00000	1,068	22.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		110.00000	114	25.21	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,681.00000	1,645	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		69.00000	72	27.62	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,340.00000	2,303	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		203.00000	212	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		974.00000	943	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		80.00000	82	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		2,150.00000	2,114	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		303.00000	316	20.45	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	7.90	Put			624.00000	598	20.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			264.00000	276	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			735.00000	707	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			253.00000	263	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			773.00000	745	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			277.00000	288	20.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			697.00000	670	20.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			231.00000	241	21.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			852.00000	823	21.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			187.00000	194	22.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			1,057.00000	1,026	22.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			195.00000	203	22.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			1,015.00000	984	22.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			212.00000	221	21.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			933.00000	902	21.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			222.00000	231	21.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			892.00000	862	21.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			172.00000	179	22.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			1,143.00000	1,111	22.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			159.00000	165	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			1,229.00000	1,197	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			166.00000	172	23.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			1,186.00000	1,153	23.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			147.00000	153	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,318.00000	1,284	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			132.00000	136	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,452.00000	1,418	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			118.00000	122	24.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,588.00000	1,554	24.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			127.00000	131	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,497.00000	1,463	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			137.00000	141	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,407.00000	1,373	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			100.00000	103	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,820.00000	1,785	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			94.00000	97	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,914.00000	1,878	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			86.00000	88	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			2,056.00000	2,020	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			91.00000	94	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,961.00000	1,925	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			80.00000	82	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,150.00000	2,114	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			28.00000	28	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,948.00000	3,910	32.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.60	Call			83.00000	85	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			2,103.00000	2,067	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			67.00000	69	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,387.00000	2,351	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			61.00000	63	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,531.00000	2,494	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			52.00000	53	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,772.00000	2,735	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			59.00000	61	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,579.00000	2,542	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			65.00000	67	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,435.00000	2,398	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			65.00000	67	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,435.00000	2,398	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			57.00000	59	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,627.00000	2,590	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			57.00000	59	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,627.00000	2,590	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			46.00000	47	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,966.00000	2,929	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			45.00000	46	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			3,015.00000	2,978	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			47.00000	49	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,918.00000	2,880	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			44.00000	45	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			3,064.00000	3,026	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			40.00000	41	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			3,210.00000	3,173	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			35.00000	36	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			3,455.00000	3,418	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			31.00000	32	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,701.00000	3,663	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			32.00000	33	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,652.00000	3,614	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			33.00000	34	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,554.00000	3,516	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			33.00000	33	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,603.00000	3,565	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			38.00000	39	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,308.00000	3,270	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			39.00000	40	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			3,259.00000	3,222	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			36.00000	37	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			3,406.00000	3,368	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			34.00000	35	30.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,505.00000	3,467	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		37.00000	38	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,357.00000	3,319	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		41.00000	42	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		3,161.00000	3,124	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		44.00000	45	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		3,064.00000	3,026	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		39.00000	40	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,259.00000	3,222	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		30.00000	31	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,751.00000	3,713	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		29.00000	29	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,889.00000	3,851	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		30.00000	30	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,800.00000	3,762	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		30.00000	30	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,800.00000	3,762	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		29.00000	30	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,849.00000	3,811	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		26.00000	26	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		4,096.00000	4,058	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		28.00000	29	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,899.00000	3,861	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		24.00000	25	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		4,194.00000	4,156	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		27.00000	28	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,997.00000	3,959	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		26.00000	27	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		4,047.00000	4,009	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		74.00000	77	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		2,245.00000	2,208	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		61.00000	63	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,531.00000	2,494	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		54.00000	55	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,724.00000	2,687	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		50.00000	52	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,821.00000	2,783	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		15.00000	15	34.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,985.00000	4,947	34.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		88.00000	91	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		2,008.00000	1,972	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		26.00000	27	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		4,047.00000	4,009	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		7.00000	8	35.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		6,128.00000	6,089	35.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.35	Call			97.00000	100	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,867.00000	1,831	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			38.00000	39	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,308.00000	3,270	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			9.00000	9	35.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,979.00000	5,940	35.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			103.00000	106	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,773.00000	1,738	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			9.00000	9	35.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,880.00000	5,841	35.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			107.00000	110	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,727.00000	1,692	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			33.00000	34	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,554.00000	3,516	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			10.00000	10	35.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,830.00000	5,791	35.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			114.00000	118	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,634.00000	1,599	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			10.00000	10	35.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,730.00000	5,692	35.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			22.00000	23	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,293.00000	4,255	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			6.00000	6	35.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			6,376.00000	6,337	35.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			77.00000	80	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,197.00000	2,161	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			25.00000	25	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			4,145.00000	4,107	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			23.00000	24	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,244.00000	4,205	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			6.00000	6	35.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			6,326.00000	6,288	35.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			22.00000	23	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,293.00000	4,255	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			21.00000	22	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			4,391.00000	4,353	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			20.00000	20	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,490.00000	4,452	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			4.00000	5	34.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,575.00000	6,536	34.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			72.00000	74	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,292.00000	2,256	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			30.00000	31	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,751.00000	3,713	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			23.00000	24	32.85	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	11.80	Put			4,244.00000	4,205	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			22.00000	22	33.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			4,342.00000	4,304	33.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			5.00000	5	35.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			6,425.00000	6,387	35.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			7.00000	7	35.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			6,227.00000	6,188	35.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			100.00000	103	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,820.00000	1,785	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			9.00000	9	35.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,929.00000	5,891	35.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			142.00000	147	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			1,362.00000	1,328	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			11.00000	11	35.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			5,631.00000	5,592	35.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			127.00000	131	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,497.00000	1,463	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			42.00000	43	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			3,113.00000	3,075	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			33.00000	33	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,603.00000	3,565	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			10.00000	10	35.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,780.00000	5,741	35.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			37.00000	38	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			3,357.00000	3,319	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			29.00000	30	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,849.00000	3,811	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			8.00000	9	35.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			6,029.00000	5,990	35.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			45.00000	46	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			3,015.00000	2,978	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			42.00000	43	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			3,113.00000	3,075	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			10.00000	10	35.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,681.00000	5,642	35.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			122.00000	127	24.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,543.00000	1,508	24.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			8.00000	8	35.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			6,078.00000	6,040	35.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			11.00000	11	34.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,581.00000	5,542	34.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			49.00000	50	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,869.00000	2,832	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			12.00000	12	34.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,432.00000	5,393	34.74	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 15/03/2010 Currency Future	10.35	Call		50.00000	52	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,821.00000	2,783	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		12.00000	12	34.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		5,382.00000	5,344	34.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		13.00000	13	34.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		5,283.00000	5,244	34.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		55.00000	57	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,675.00000	2,638	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		52.00000	53	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,772.00000	2,735	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		12.00000	13	34.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		5,333.00000	5,294	34.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		63.00000	65	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		2,483.00000	2,446	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		15.00000	16	33.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,936.00000	4,897	33.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		72.00000	74	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		2,292.00000	2,256	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		16.00000	17	33.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,836.00000	4,798	33.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		290.00000	302	20.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		660.00000	633	20.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		17.00000	17	33.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,787.00000	4,749	33.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		59.00000	61	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,579.00000	2,542	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		55.00000	57	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,675.00000	2,638	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		14.00000	14	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		5,134.00000	5,095	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		69.00000	72	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,340.00000	2,303	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		16.00000	16	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,886.00000	4,848	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		77.00000	80	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		2,197.00000	2,161	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		91.00000	94	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,961.00000	1,925	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		17.00000	17	33.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,787.00000	4,749	33.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		97.00000	100	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,867.00000	1,831	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		18.00000	18	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,688.00000	4,650	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		446.00000	467	19.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.50	Put			366.00000	349	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			3,930.00000	3,969	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			2,433.00000	2,472	23.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			4.00000	3	23.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,004.00000	1,036	18.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			74.00000	68	18.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			14.00000	14	34.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			5,084.00000	5,046	34.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			1.00000	1	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			8,071.00000	8,032	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,180.00000	4,219	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			2,682.00000	2,721	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			2.00000	2	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,223.00000	1,259	18.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			43.00000	40	18.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			1.00000	1	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,821.00000	7,782	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			551.00000	575	19.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			271.00000	257	19.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			114.00000	118	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,634.00000	1,599	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			107.00000	110	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,727.00000	1,692	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			83.00000	85	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			2,103.00000	2,067	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			21.00000	21	33.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			4,441.00000	4,403	33.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			2,483.00000	2,522	24.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			3.00000	3	24.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			1,503.00000	1,540	19.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			23.00000	22	19.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			672.00000	699	18.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			192.00000	181	18.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			19.00000	20	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			4,540.00000	4,501	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			11.00000	11	34.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			5,531.00000	5,493	34.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			2,632.00000	2,671	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			3.00000	2	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			1,647.00000	1,684	20.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			17.00000	16	20.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			774.00000	803	18.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			144.00000	135	18.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.90	Call			1,695.00000	1,733	20.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			15.00000	14	20.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			810.00000	840	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			130.00000	121	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			2,732.00000	2,771	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			2.00000	2	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			1,743.00000	1,781	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			14.00000	13	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			847.00000	877	18.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			117.00000	109	18.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,533.00000	2,571	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			3.00000	3	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,551.00000	1,588	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			21.00000	20	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			705.00000	733	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			175.00000	165	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			2,831.00000	2,870	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			2.00000	2	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			1,841.00000	1,878	20.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			11.00000	10	20.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			923.00000	955	18.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			94.00000	87	18.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,881.00000	2,920	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			2.00000	2	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,889.00000	1,927	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			10.00000	9	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			963.00000	995	18.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			83.00000	77	18.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			18.00000	19	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,638.00000	4,600	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,031.00000	3,070	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,037.00000	2,075	21.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			7.00000	6	21.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,087.00000	1,123	18.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			57.00000	54	18.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			11.00000	12	34.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,482.00000	5,443	34.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,081.00000	3,120	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,086.00000	2,124	21.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			6.00000	6	21.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,132.00000	1,168	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			52.00000	49	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,181.00000	3,219	28.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.40	Put		1.00000	1	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,185.00000	2,224	22.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		5.00000	5	22.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		496.00000	519	19.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		316.00000	301	19.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,131.00000	3,170	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		1.00000	1	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,136.00000	2,174	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		6.00000	5	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,177.00000	1,213	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		47.00000	45	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		470.00000	493	19.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		341.00000	324	19.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		2,981.00000	3,020	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		1.00000	1	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		1,987.00000	2,025	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		8.00000	7	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,045.00000	1,078	18.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		65.00000	60	18.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,231.00000	3,269	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		1.00000	1	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,235.00000	2,273	22.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		5.00000	5	22.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,269.00000	1,305	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		39.00000	37	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		523.00000	547	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		293.00000	278	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,380.00000	3,419	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		1.00000	1	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,384.00000	2,422	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		4.00000	4	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		1,408.00000	1,445	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		29.00000	27	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		3,480.00000	3,519	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		1.00000	1	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		14.00000	15	34.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		5,035.00000	4,996	34.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		5.00000	5	34.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		6,525.00000	6,486	34.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		0.00000	0	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		8,521.00000	8,482	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call		4.00000	4	34.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put		6,624.00000	6,586	34.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call		0.00000	0	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put		8,621.00000	8,582	32.87	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 15/03/2010 Currency Future	4.30	Call			3,281.00000	3,319	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			1.00000	1	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,284.00000	2,323	23.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			5.00000	4	23.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,315.00000	1,352	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			35.00000	33	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			4.00000	4	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,724.00000	6,685	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,721.00000	8,682	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			3.00000	3	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,823.00000	6,785	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,821.00000	8,782	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			3.00000	4	34.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,774.00000	6,735	34.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,771.00000	8,732	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			3.00000	3	34.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,973.00000	6,934	34.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,971.00000	8,932	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			2.00000	3	34.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			7,023.00000	6,984	34.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			9,021.00000	8,982	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			2,931.00000	2,970	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			1,938.00000	1,976	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			9.00000	8	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			2.00000	2	34.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			7,073.00000	7,034	34.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			9,071.00000	9,032	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			3.00000	3	34.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,873.00000	6,835	34.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,871.00000	8,832	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,430.00000	3,469	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			1.00000	1	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,456.00000	1,493	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			26.00000	24	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			640.00000	667	18.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			210.00000	198	18.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			19.00000	19	33.40	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 15/03/2010 Currency Future	12.15	Put		4,589.00000	4,551	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		0.00000	0	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		8,571.00000	8,532	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		3,530.00000	3,569	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		1.00000	1	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		5.00000	5	35.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		6,475.00000	6,437	35.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		0.00000	0	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		8,471.00000	8,432	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		3,580.00000	3,619	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		1.00000	0	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		2,582.00000	2,621	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		3.00000	3	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		1,599.00000	1,636	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		19.00000	18	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		739.00000	768	18.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		159.00000	149	18.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call		0.00000	0	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		8,421.00000	8,382	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call		3,330.00000	3,369	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put		1.00000	1	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,334.00000	2,372	23.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		4.00000	4	23.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,362.00000	1,398	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		32.00000	30	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		579.00000	605	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		250.00000	236	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		4.00000	4	34.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,674.00000	6,636	34.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		0.00000	0	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,671.00000	8,632	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		3.00000	3	34.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,923.00000	6,884	34.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		0.00000	0	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,921.00000	8,882	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call		3,680.00000	3,719	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put		0.00000	0	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call		0.00000	0	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put		8,321.00000	8,282	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call		3,730.00000	3,769	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put		0.00000	0	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call		6.00000	7	35.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put		6,277.00000	6,238	35.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call		0.00000	0	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put		8,271.00000	8,232	32.87	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 15/03/2010 Currency Future	3.80	Call		3,780.00000	3,819	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put		0.00000	0	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call		2,782.00000	2,820	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put		2.00000	2	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call		1,792.00000	1,830	20.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put		12.00000	11	20.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call		885.00000	916	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put		105.00000	97	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call		0.00000	1	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put		8,221.00000	8,182	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call		3,880.00000	3,919	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put		0.00000	0	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		2,881.00000	2,920	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		2.00000	2	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		1,889.00000	1,927	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		10.00000	9	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		963.00000	995	18.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		83.00000	77	18.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call		1.00000	1	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put		8,121.00000	8,082	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call		4,030.00000	4,069	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put		0.00000	0	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,031.00000	3,070	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		1.00000	1	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,037.00000	2,075	21.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		7.00000	6	21.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,087.00000	1,123	18.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		57.00000	54	18.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		422.00000	443	19.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		392.00000	374	19.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call		1.00000	1	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put		7,971.00000	7,932	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call		0.00000	4,019	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put		0.00000	0	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call		0.00000	1	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put		0.00000	7,982	32.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.73870	7.70180		19.59	116,080.50	15	993.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		521.00000	536	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		519.00000	497	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		352.00000	359	21.16	50,260,000.00	140	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		900.00000	871	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		340.00000	347	21.32	48,580,000.00	140	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		939.00000	908	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		502.00000	514	19.59	0.00	0	433.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		551.00000	526	19.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.80	Call			484.00000	496	19.74	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			583.00000	557	19.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			435.00000	444	20.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			683.00000	656	20.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			804.00000	825	18.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			252.00000	236	18.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			467.00000	478	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			615.00000	589	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			207.00000	210	23.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,605.00000	1,571	23.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			52.00000	52	31.49	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,500.00000	4,463	31.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			33.00000	33	33.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,731.00000	5,694	33.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			5.00000	5	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,804.00000	9,767	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			450.00000	461	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			649.00000	622	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			176.00000	178	24.78	0.00	0	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,874.00000	1,839	24.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			129.00000	130	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,427.00000	2,392	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			565.00000	581	19.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			463.00000	442	19.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			419.00000	429	20.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			718.00000	690	20.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			318.00000	324	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			1,016.00000	986	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			405.00000	414	20.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			753.00000	725	20.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			377.00000	385	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			826.00000	797	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			364.00000	372	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			863.00000	833	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			329.00000	336	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			977.00000	947	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			298.00000	303	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			1,096.00000	1,065	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			279.00000	284	22.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			1,178.00000	1,146	22.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			308.00000	314	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			1,056.00000	1,025	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			289.00000	294	22.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			1,137.00000	1,105	22.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			271.00000	275	22.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.65	Put		1,219.00000	1,187	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		196.00000	198	24.15	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,694.00000	1,659	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		262.00000	267	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		1,261.00000	1,228	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		247.00000	251	22.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		1,345.00000	1,312	22.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		254.00000	258	22.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		1,302.00000	1,270	22.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		239.00000	243	23.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		1,387.00000	1,354	23.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		219.00000	222	23.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,517.00000	1,483	23.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call		232.00000	236	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put		1,430.00000	1,397	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		213.00000	216	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		1,561.00000	1,527	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		201.00000	204	23.99	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,649.00000	1,615	23.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		225.00000	229	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		1,474.00000	1,440	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		167.00000	169	25.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,965.00000	1,930	25.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		155.00000	157	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		2,103.00000	2,068	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		163.00000	165	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		2,011.00000	1,976	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		147.00000	149	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		2,195.00000	2,160	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		159.00000	160	25.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		2,057.00000	2,022	25.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		57.00000	58	31.06	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		4,256.00000	4,219	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		151.00000	153	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		2,150.00000	2,114	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		119.00000	121	26.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		2,568.00000	2,532	26.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		106.00000	107	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,804.00000	2,768	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		116.00000	118	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		2,615.00000	2,579	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		126.00000	127	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,474.00000	2,438	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		176.00000	178	24.78	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,874.00000	1,839	24.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.80	Call			143.00000	145	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,241.00000	2,206	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			136.00000	137	26.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,334.00000	2,299	26.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			122.00000	124	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,521.00000	2,485	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			111.00000	112	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,709.00000	2,673	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			47.00000	47	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,745.00000	4,708	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			139.00000	141	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,288.00000	2,253	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			132.00000	134	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,380.00000	2,345	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			114.00000	115	27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,662.00000	2,626	27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			108.00000	109	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,756.00000	2,720	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			46.00000	46	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,794.00000	4,757	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			136.00000	137	26.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,334.00000	2,299	26.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			111.00000	112	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,709.00000	2,673	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			101.00000	102	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,899.00000	2,863	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			43.00000	43	32.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,941.00000	4,905	32.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			126.00000	127	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,474.00000	2,438	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			108.00000	109	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,756.00000	2,720	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			103.00000	104	27.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,851.00000	2,815	27.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			99.00000	99	27.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,947.00000	2,911	27.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			94.00000	95	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			3,042.00000	3,006	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			41.00000	41	32.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			5,089.00000	5,052	32.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			139.00000	141	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,288.00000	2,253	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			44.00000	44	32.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,892.00000	4,856	32.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			171.00000	173	24.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,919.00000	1,884	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			132.00000	134	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,380.00000	2,345	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			521.00000	536	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			519.00000	497	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			143.00000	145	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,241.00000	2,206	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			51.00000	51	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,549.00000	4,512	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			543.00000	558	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			491.00000	469	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			180.00000	183	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,829.00000	1,794	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			171.00000	173	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,919.00000	1,884	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			50.00000	50	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,598.00000	4,561	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			185.00000	188	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,783.00000	1,749	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			3,953.00000	3,990	29.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	29.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			2,461.00000	2,497	21.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			9.00000	9	21.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,076.00000	1,103	17.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			125.00000	114	17.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			73.00000	74	29.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,622.00000	3,585	29.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			24.00000	24	34.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,572.00000	6,535	34.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			14.00000	14	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			8,062.00000	8,025	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,202.00000	4,239	29.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	29.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			2,708.00000	2,745	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			7.00000	6	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,281.00000	1,312	18.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			79.00000	74	18.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			81.00000	82	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			3,379.00000	3,343	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			45.00000	45	32.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,843.00000	4,806	32.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			26.00000	26	34.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			6,325.00000	6,288	34.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			15.00000	15	36.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,814.00000	7,777	36.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.35	Call			689.00000	708	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			337.00000	319	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			190.00000	193	24.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,738.00000	1,704	24.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			163.00000	165	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			2,011.00000	1,976	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			59.00000	59	30.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			4,207.00000	4,170	30.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			2,510.00000	2,547	22.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			8.00000	8	22.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			1,547.00000	1,580	18.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			45.00000	41	18.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			774.00000	794	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			272.00000	256	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			75.00000	75	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,573.00000	3,537	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			35.00000	35	33.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			5,533.00000	5,496	33.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			1,731.00000	1,766	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			29.00000	27	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			900.00000	923	18.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			198.00000	184	18.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			55.00000	55	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			4,353.00000	4,317	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			37.00000	37	32.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			5,336.00000	5,299	32.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			71.00000	71	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,719.00000	3,682	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			48.00000	48	31.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,696.00000	4,659	31.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			33.00000	33	33.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,681.00000	5,645	33.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,758.00000	2,795	23.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			6.00000	6	23.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,778.00000	1,813	18.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			26.00000	24	18.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			933.00000	957	18.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			181.00000	168	18.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			435.00000	444	20.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			683.00000	656	20.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			68.00000	68	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,816.00000	3,780	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			32.00000	32	33.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			5,780.00000	5,743	33.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			2,609.00000	2,646	22.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.10	Put		8.00000	7	22.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		1,638.00000	1,672	18.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		36.00000	33	18.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		835.00000	857	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		233.00000	218	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		391.00000	399	20.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		789.00000	760	20.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		96.00000	97	27.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,994.00000	2,958	27.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		65.00000	65	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,963.00000	3,926	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		31.00000	31	34.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,929.00000	5,892	34.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		2,560.00000	2,596	22.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		8.00000	8	22.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		1,592.00000	1,626	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		40.00000	37	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		64.00000	64	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		4,012.00000	3,975	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		42.00000	43	32.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,991.00000	4,954	32.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		30.00000	30	34.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,978.00000	5,941	34.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		92.00000	93	28.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		3,090.00000	3,054	28.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		63.00000	63	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		4,061.00000	4,024	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		42.00000	42	32.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		5,040.00000	5,003	32.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		30.00000	30	34.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		6,028.00000	5,991	34.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		67.00000	67	30.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,865.00000	3,829	30.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		32.00000	32	33.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,830.00000	5,793	33.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		2,808.00000	2,844	23.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		6.00000	6	23.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		1,825.00000	1,860	18.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		23.00000	21	18.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		968.00000	992	18.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		166.00000	153	18.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		106.00000	107	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,804.00000	2,768	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		69.00000	70	29.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,768.00000	3,731	29.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.85	Call			2,857.00000	2,894	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			6.00000	5	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			1,873.00000	1,908	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			21.00000	19	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,003.00000	1,028	18.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			151.00000	139	18.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			2,907.00000	2,944	24.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			5.00000	5	24.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			1,920.00000	1,956	19.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			19.00000	17	19.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,039.00000	1,065	17.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			137.00000	126	17.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			72.00000	72	29.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,670.00000	3,634	29.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			49.00000	49	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,647.00000	4,610	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			34.00000	34	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,632.00000	5,595	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,056.00000	3,093	25.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			4.00000	4	25.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,066.00000	2,102	19.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			14.00000	13	19.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,155.00000	1,185	18.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			103.00000	96	18.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			76.00000	77	29.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,525.00000	3,488	29.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			36.00000	36	33.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			5,484.00000	5,447	33.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,106.00000	3,142	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			4.00000	4	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,115.00000	2,151	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			13.00000	13	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,197.00000	1,227	18.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			95.00000	88	18.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			78.00000	78	29.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			3,476.00000	3,440	29.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			53.00000	53	31.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			4,451.00000	4,414	31.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			36.00000	36	33.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			5,434.00000	5,397	33.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,156.00000	3,192	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			4.00000	3	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,164.00000	2,201	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			12.00000	12	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,239.00000	1,269	18.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.55	Put		87.00000	81	18.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		588.00000	604	19.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		436.00000	416	19.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		79.00000	80	29.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		3,428.00000	3,391	29.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		54.00000	54	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		4,402.00000	4,365	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		37.00000	37	33.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		5,385.00000	5,348	33.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,205.00000	3,242	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		3.00000	3	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,214.00000	2,250	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		12.00000	11	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		612.00000	629	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		410.00000	390	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,006.00000	3,043	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		5.00000	4	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,016.00000	2,053	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		15.00000	14	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,114.00000	1,144	17.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		112.00000	105	17.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		22.00000	22	35.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,820.00000	6,783	35.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		66.00000	66	30.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,914.00000	3,877	30.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		21.00000	21	35.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,870.00000	6,833	35.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		21.00000	21	35.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,919.00000	6,882	35.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		3,404.00000	3,441	26.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		3.00000	2	26.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		2,411.00000	2,448	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		9.00000	9	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		1,456.00000	1,489	18.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		55.00000	50	18.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		717.00000	736	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		315.00000	297	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		40.00000	40	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		5,138.00000	5,102	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		24.00000	24	34.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		6,622.00000	6,585	34.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		3,454.00000	3,491	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		2.00000	2	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call		1,501.00000	1,534	18.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put		49.00000	46	18.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.25	Call			745.00000	765	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			293.00000	276	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			11.00000	11	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,559.00000	8,522	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,355.00000	3,391	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			3.00000	3	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,362.00000	2,398	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			10.00000	10	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,412.00000	1,444	18.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			60.00000	56	18.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			23.00000	23	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,671.00000	6,634	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			10.00000	10	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,658.00000	8,621	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,255.00000	3,292	26.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			3.00000	3	26.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,263.00000	2,299	20.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			11.00000	11	20.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,324.00000	1,356	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			73.00000	67	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			637.00000	654	19.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			385.00000	366	19.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			22.00000	22	35.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,770.00000	6,733	35.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			10.00000	10	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,758.00000	8,721	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			9.00000	9	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,857.00000	8,820	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			9.00000	9	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,808.00000	8,771	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			92.00000	93	28.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			3,090.00000	3,054	28.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			42.00000	42	32.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			5,040.00000	5,003	32.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			20.00000	20	35.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			7,019.00000	6,982	35.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			8.00000	8	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			9,007.00000	8,970	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			20.00000	20	35.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			7,019.00000	6,982	35.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			2,957.00000	2,993	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			5.00000	5	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			1,968.00000	2,004	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put			16.00000	15	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call			90.00000	91	28.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.75	Put		3,138.00000	3,102	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		20.00000	20	35.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		7,068.00000	7,031	35.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		8.00000	8	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		9,056.00000	9,019	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		88.00000	89	28.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		3,186.00000	3,150	28.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		20.00000	19	35.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		7,118.00000	7,081	35.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		8.00000	8	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		9,106.00000	9,069	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		9.00000	9	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,907.00000	8,870	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		10.00000	10	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,609.00000	8,572	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		3,504.00000	3,541	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		2.00000	2	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		24.00000	24	34.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		6,523.00000	6,486	34.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		11.00000	11	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		8,509.00000	8,472	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		3,554.00000	3,590	27.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		2.00000	2	27.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		25.00000	25	34.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		6,473.00000	6,436	34.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		11.00000	11	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		8,460.00000	8,423	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call		3,653.00000	3,690	28.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put		2.00000	2	28.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call		2,659.00000	2,695	23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put		7.00000	7	23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call		1,684.00000	1,719	18.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put		33.00000	30	18.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call		867.00000	889	18.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put		215.00000	201	18.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call		26.00000	26	34.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put		6,374.00000	6,337	34.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call		12.00000	12	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put		8,360.00000	8,323	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call		3,703.00000	3,740	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put		1.00000	1	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call		12.00000	12	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put		8,311.00000	8,274	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Call		3,803.00000	3,840	28.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put		1.00000	1	28.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.90	Call			28.00000	28	34.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			6,226.00000	6,189	34.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			13.00000	13	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			8,211.00000	8,174	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			3,853.00000	3,890	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Put			1.00000	1	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			28.00000	28	34.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			6,176.00000	6,139	34.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			13.00000	13	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			8,162.00000	8,125	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			3,753.00000	3,790	28.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			1.00000	1	28.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,758.00000	2,795	23.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			6.00000	6	23.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,778.00000	1,813	18.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			26.00000	24	18.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			933.00000	957	18.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			181.00000	168	18.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			56.00000	56	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			4,304.00000	4,268	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			27.00000	27	34.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			6,275.00000	6,238	34.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			13.00000	13	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put			8,261.00000	8,224	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call			3,903.00000	3,940	29.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put			1.00000	1	29.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			2,907.00000	2,944	24.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			5.00000	5	24.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			1,920.00000	1,956	19.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			19.00000	17	19.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,039.00000	1,065	17.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			137.00000	126	17.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			484.00000	496	19.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			583.00000	557	19.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call			60.00000	60	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put			4,158.00000	4,122	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call			29.00000	29	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put			6,127.00000	6,090	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call			14.00000	14	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put			8,112.00000	8,075	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call			61.00000	62	30.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put			4,109.00000	4,073	30.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call			29.00000	29	34.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put			6,077.00000	6,041	34.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call			4,003.00000	4,039	29.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.70	Put		1.00000	1	29.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,006.00000	3,043	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		5.00000	4	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,016.00000	2,053	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		15.00000	14	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,114.00000	1,144	17.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		112.00000	105	17.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Call		15.00000	14	36.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		8,013.00000	7,976	36.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			7.85790	7.82170		19.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		628.00000	641	19.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		606.00000	583	19.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		609.00000	620	19.80	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		637.00000	612	19.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		591.00000	602	19.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		669.00000	644	19.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		443.00000	449	21.34	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		1,021.00000	992	21.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		573.00000	584	20.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		702.00000	676	20.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		525.00000	534	20.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		803.00000	776	20.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		541.00000	550	20.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		769.00000	742	20.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		510.00000	519	20.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		838.00000	811	20.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		468.00000	476	21.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		946.00000	918	21.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		482.00000	489	20.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		910.00000	882	20.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,427.00000	3,463	25.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		5.00000	5	25.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,441.00000	2,476	20.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		19.00000	18	20.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,512.00000	1,543	18.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		90.00000	85	18.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		813.00000	830	18.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		391.00000	372	18.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		176.00000	177	26.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,754.00000	2,719	26.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		90.00000	91	30.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,669.00000	4,633	30.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		52.00000	52	34.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put		6,631.00000	6,594	34.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		29.00000	29	35.90	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 13/09/2010 Currency Future	16.40	Put		8,607.00000	8,571	35.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call		3,576.00000	3,612	25.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put		4.00000	4	25.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call		2,588.00000	2,623	21.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put		16.00000	15	21.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call		1,643.00000	1,674	18.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put		71.00000	66	18.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call		895.00000	914	18.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put		323.00000	306	18.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call		187.00000	189	26.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put		2,615.00000	2,581	26.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call		95.00000	95	30.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put		4,523.00000	4,487	30.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call		54.00000	54	33.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put		6,483.00000	6,447	33.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call		31.00000	31	35.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put		8,459.00000	8,423	35.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call		3,526.00000	3,562	25.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put		5.00000	4	25.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call		2,539.00000	2,574	21.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put		17.00000	16	21.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call		1,599.00000	1,630	18.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put		77.00000	72	18.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call		867.00000	885	18.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put		345.00000	327	18.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call		183.00000	185	26.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put		2,662.00000	2,627	26.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		93.00000	94	30.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,572.00000	4,536	30.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		54.00000	54	33.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,532.00000	6,496	33.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		30.00000	30	35.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,508.00000	8,472	35.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call		3,675.00000	3,711	26.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put		4.00000	4	26.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call		2,686.00000	2,721	21.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put		14.00000	13	21.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		1,732.00000	1,764	18.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		60.00000	56	18.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		954.00000	973	18.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		282.00000	266	18.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		195.00000	197	26.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		2,523.00000	2,489	26.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call		98.00000	98	30.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put		4,426.00000	4,390	30.42	0.00	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	Call			56.00000	56	33.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put			6,384.00000	6,348	33.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call			32.00000	32	35.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put			8,360.00000	8,324	35.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call			3,725.00000	3,761	26.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put			3.00000	3	26.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call			2,735.00000	2,770	21.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put			13.00000	12	21.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call			1,777.00000	1,809	18.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put			55.00000	51	18.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call			984.00000	1,005	18.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put			262.00000	247	18.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call			199.00000	201	25.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put			2,477.00000	2,443	25.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call			100.00000	100	30.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put			4,378.00000	4,342	30.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call			57.00000	57	33.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put			6,335.00000	6,299	33.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call			33.00000	33	35.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put			8,311.00000	8,275	35.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call			3,775.00000	3,811	26.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put			3.00000	3	26.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call			2,784.00000	2,819	22.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put			12.00000	11	22.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call			1,822.00000	1,855	18.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put			51.00000	47	18.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call			1,015.00000	1,036	18.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put			244.00000	229	18.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call			203.00000	205	25.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put			2,432.00000	2,397	25.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call			101.00000	102	30.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put			4,329.00000	4,294	30.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			58.00000	58	33.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			6,286.00000	6,250	33.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			33.00000	34	35.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			8,262.00000	8,226	35.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			3,875.00000	3,911	27.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			3.00000	3	27.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			2,882.00000	2,918	22.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			11.00000	10	22.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			1,914.00000	1,947	18.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			42.00000	39	18.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,080.00000	1,103	18.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Put			209.00000	195	18.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			212.00000	214	25.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	9.95	Put			2,341.00000	2,307	25.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			105.00000	105	30.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			4,233.00000	4,197	30.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			59.00000	59	33.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			6,188.00000	6,151	33.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			35.00000	35	35.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			8,163.00000	8,127	35.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			3,924.00000	3,960	27.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			3.00000	2	27.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			2,932.00000	2,967	22.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			10.00000	9	22.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call			1,960.00000	1,994	18.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			38.00000	36	18.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,114.00000	1,137	17.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			192.00000	179	17.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			217.00000	219	25.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			2,295.00000	2,261	25.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			106.00000	107	29.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			4,185.00000	4,149	29.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			60.00000	60	33.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			6,139.00000	6,102	33.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			36.00000	36	35.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			8,114.00000	8,078	35.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,024.00000	4,060	27.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			2.00000	2	27.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,030.00000	3,066	23.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put			9.00000	8	23.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call			2,054.00000	2,088	19.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put			32.00000	30	19.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call			1,184.00000	1,211	17.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put			162.00000	153	17.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call			227.00000	229	25.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put			2,205.00000	2,171	25.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call			110.00000	110	29.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put			4,088.00000	4,052	29.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call			62.00000	62	33.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put			6,040.00000	6,004	33.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call			37.00000	37	35.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put			8,016.00000	7,979	35.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call			0.00000	4,010	27.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put			0.00000	2	27.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call			0.00000	3,017	22.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put			0.00000	9	22.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Call			0.00000	2,040	18.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put			0.00000	32	18.99	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 13/09/2010 Currency Future	6.85	Call			0.00000	1,172	17.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put			0.00000	164	17.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call			0.00000	620	19.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put			0.00000	612	19.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call			0.00000	224	25.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put			0.00000	2,216	25.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call			0.00000	109	29.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put			0.00000	4,101	29.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call			0.00000	61	33.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put			0.00000	6,053	33.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call			0.00000	37	35.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put			0.00000	8,029	35.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			7.97280		7.93610		20.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call			703.00000	717	20.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put			717.00000	694	20.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call			520.00000	530	21.45	62,010,000.00	117	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put			1,134.00000	1,107	21.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call			508.00000	517	21.58	60,489,000.00	117	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put			1,172.00000	1,144	21.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call			685.00000	698	20.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put			749.00000	726	20.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call			668.00000	681	20.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put			781.00000	758	20.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call			618.00000	630	20.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put			882.00000	857	20.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call			651.00000	663	20.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put			814.00000	790	20.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call			634.00000	646	20.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put			848.00000	824	20.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call			588.00000	599	20.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put			952.00000	926	20.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call			560.00000	570	21.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put			1,023.00000	997	21.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call			533.00000	543	21.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put			1,097.00000	1,070	21.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call			546.00000	556	21.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put			1,060.00000	1,033	21.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call			3,445.00000	3,482	23.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put			9.00000	9	23.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call			2,467.00000	2,502	20.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put			31.00000	29	20.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call			1,565.00000	1,596	18.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put			129.00000	123	18.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call			899.00000	919	19.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put			463.00000	446	19.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	10.50	Call		236.00000	238	25.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put		2,800.00000	2,766	25.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call		130.00000	130	29.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put		4,693.00000	4,658	29.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call		80.00000	81	32.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put		6,644.00000	6,608	32.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call		48.00000	48	34.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put		8,612.00000	8,575	34.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call		3,544.00000	3,581	24.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put		8.00000	8	24.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call		2,563.00000	2,598	20.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put		27.00000	25	20.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call		1,648.00000	1,679	18.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put		112.00000	106	18.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call		950.00000	971	18.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put		414.00000	398	18.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call		244.00000	247	25.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put		2,708.00000	2,674	25.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call		133.00000	134	29.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put		4,597.00000	4,561	29.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call		82.00000	83	32.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put		6,546.00000	6,510	32.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call		50.00000	50	34.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put		8,514.00000	8,477	34.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call		3,495.00000	3,531	24.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put		9.00000	8	24.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call		2,515.00000	2,550	20.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put		29.00000	27	20.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call		1,606.00000	1,637	18.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put		120.00000	114	18.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call		925.00000	945	19.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put		439.00000	422	19.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call		240.00000	243	25.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put		2,754.00000	2,720	25.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call		131.00000	132	29.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put		4,645.00000	4,609	29.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call		81.00000	82	32.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put		6,595.00000	6,559	32.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call		49.00000	49	34.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put		8,563.00000	8,526	34.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call		3,693.00000	3,730	25.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put		7.00000	7	25.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call		2,708.00000	2,743	20.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put		21.00000	21	20.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call		1,776.00000	1,808	18.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	6.25	Put			90.00000	85	18.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call			1,032.00000	1,055	18.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put			346.00000	332	18.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call			603.00000	614	20.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put			917.00000	891	20.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call			258.00000	261	25.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put			2,572.00000	2,539	25.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call			139.00000	140	29.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put			4,453.00000	4,417	29.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call			85.00000	86	32.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put			6,399.00000	6,363	32.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call			53.00000	53	34.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put			8,367.00000	8,330	34.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call			3,743.00000	3,779	25.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put			7.00000	6	25.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call			2,756.00000	2,792	20.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put			20.00000	19	20.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call			1,819.00000	1,852	18.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put			83.00000	79	18.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call			1,061.00000	1,084	18.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put			325.00000	311	18.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call			263.00000	266	25.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put			2,527.00000	2,494	25.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call			141.00000	142	29.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put			4,405.00000	4,369	29.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call			86.00000	87	32.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put			6,350.00000	6,314	32.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call			54.00000	54	34.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put			8,318.00000	8,281	34.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call			3,793.00000	3,829	25.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put			6.00000	6	25.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call			2,805.00000	2,841	21.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put			19.00000	18	21.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call			1,863.00000	1,896	18.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put			77.00000	73	18.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call			1,090.00000	1,114	18.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put			304.00000	291	18.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call			268.00000	271	25.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put			2,482.00000	2,449	25.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call			143.00000	144	29.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put			4,357.00000	4,321	29.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call			87.00000	88	32.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put			6,301.00000	6,265	32.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call			55.00000	55	34.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put			8,269.00000	8,232	34.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	4.10	Call			3,842.00000	3,879	25.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put			6.00000	6	25.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call			2,853.00000	2,889	21.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put			17.00000	17	21.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call			1,907.00000	1,940	18.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put			71.00000	67	18.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call			1,121.00000	1,145	18.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put			284.00000	272	18.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call			273.00000	277	25.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put			2,437.00000	2,404	25.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call			145.00000	146	29.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put			4,309.00000	4,273	29.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call			88.00000	89	32.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put			6,252.00000	6,216	32.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call			56.00000	56	34.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put			8,220.00000	8,183	34.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call			3,892.00000	3,928	26.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put			6.00000	5	26.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call			2,902.00000	2,938	21.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put			16.00000	15	21.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call			1,951.00000	1,985	18.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put			65.00000	62	18.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call			1,152.00000	1,177	18.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put			265.00000	254	18.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call			279.00000	282	25.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put			2,393.00000	2,359	25.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call			147.00000	148	28.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put			4,261.00000	4,226	28.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call			90.00000	90	32.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put			6,203.00000	6,167	32.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call			57.00000	57	34.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put			8,171.00000	8,134	34.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Call			3,942.00000	3,978	26.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put			5.00000	5	26.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call			2,951.00000	2,987	21.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put			15.00000	14	21.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call			1,996.00000	2,030	18.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put			60.00000	57	18.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call			1,183.00000	1,209	18.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put			247.00000	236	18.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call			284.00000	288	24.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put			2,348.00000	2,315	24.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call			149.00000	151	28.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put			4,213.00000	4,178	28.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call			91.00000	91	32.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	14.00	Put		6,155.00000	6,118	32.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call		58.00000	58	34.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put		8,122.00000	8,085	34.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call		3,991.00000	4,028	26.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put		5.00000	5	26.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call		3,000.00000	3,036	21.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put		14.00000	13	21.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call		2,041.00000	2,075	18.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put		55.00000	53	18.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call		1,216.00000	1,242	18.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put		230.00000	219	18.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call		290.00000	294	24.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put		2,304.00000	2,271	24.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call		152.00000	153	28.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put		4,166.00000	4,130	28.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call		92.00000	92	32.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put		6,106.00000	6,070	32.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call		59.00000	59	34.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put		8,073.00000	8,037	34.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.40400	12.31280		16.58	13,694,016.00	1,104	36,476.00
£ / R On 14/12/2009 Currency Future	12.30	Call		407.00000	453	16.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		394.00000	349	16.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		386.00000	428	16.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		424.00000	374	16.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		300.00000	331	17.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		587.00000	527	17.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		285.00000	314	17.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		623.00000	560	17.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		234.00000	257	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		771.00000	703	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		271.00000	299	17.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		659.00000	595	17.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		258.00000	284	17.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		695.00000	630	17.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		222.00000	245	18.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		810.00000	741	18.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		202.00000	222	18.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		889.00000	818	18.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		212.00000	233	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		849.00000	779	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		192.00000	211	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		929.00000	857	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		174.00000	191	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		1,012.00000	937	18.95	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	13.30	Call			151.00000	166	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			1,139.00000	1,062	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			120.00000	131	20.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,358.00000	1,277	20.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			115.00000	125	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,402.00000	1,321	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			110.00000	120	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,447.00000	1,366	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			115.00000	125	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,402.00000	1,321	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			105.00000	115	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,493.00000	1,411	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			101.00000	110	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,538.00000	1,456	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			89.00000	96	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,676.00000	1,592	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			93.00000	101	21.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,630.00000	1,547	21.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			138.00000	151	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,225.00000	1,147	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			166.00000	182	19.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,054.00000	978	19.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			132.00000	144	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,269.00000	1,190	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			110.00000	120	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,447.00000	1,366	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			97.00000	105	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,584.00000	1,501	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			93.00000	101	21.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,630.00000	1,547	21.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			101.00000	110	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,538.00000	1,456	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			126.00000	137	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,313.00000	1,233	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			138.00000	151	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,225.00000	1,147	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			144.00000	158	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,182.00000	1,104	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			166.00000	182	19.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,054.00000	978	19.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			174.00000	191	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			1,012.00000	937	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			183.00000	201	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			970.00000	897	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			105.00000	115	20.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.70	Put		1,493.00000	1,411	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		132.00000	144	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		1,269.00000	1,190	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		183.00000	201	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		970.00000	897	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		115.00000	125	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,402.00000	1,321	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		65.00000	70	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		2,052.00000	1,966	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		82.00000	89	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,769.00000	1,685	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		79.00000	85	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,816.00000	1,731	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		79.00000	85	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,816.00000	1,731	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		76.00000	82	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,863.00000	1,778	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		67.00000	72	22.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		2,004.00000	1,918	22.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		57.00000	62	23.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		2,195.00000	2,108	23.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		62.00000	67	22.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		2,099.00000	2,013	22.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		60.00000	64	22.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		2,147.00000	2,060	22.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		55.00000	59	23.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		2,242.00000	2,155	23.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		41.00000	44	24.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		2,628.00000	2,540	24.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		42.00000	45	24.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		2,579.00000	2,491	24.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		51.00000	55	23.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		2,338.00000	2,251	23.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		47.00000	51	23.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		2,434.00000	2,347	23.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		44.00000	47	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		2,531.00000	2,443	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		38.00000	41	24.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		2,725.00000	2,637	24.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		35.00000	38	24.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		2,823.00000	2,734	24.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		33.00000	35	25.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		2,920.00000	2,831	25.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		25.00000	27	26.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		3,313.00000	3,223	26.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.10	Call			76.00000	82	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,863.00000	1,778	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			70.00000	75	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,957.00000	1,871	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			89.00000	96	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,676.00000	1,592	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			51.00000	55	23.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,338.00000	2,251	23.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			73.00000	78	22.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,910.00000	1,824	22.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			53.00000	57	23.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,290.00000	2,203	23.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			49.00000	53	23.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,386.00000	2,299	23.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			45.00000	49	23.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,483.00000	2,395	23.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			34.00000	37	25.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,871.00000	2,783	25.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			93.00000	101	21.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,630.00000	1,547	21.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			85.00000	92	21.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,723.00000	1,638	21.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			73.00000	78	22.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,910.00000	1,824	22.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			53.00000	57	23.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,290.00000	2,203	23.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			39.00000	42	24.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,676.00000	2,588	24.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			49.00000	53	23.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,386.00000	2,299	23.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			37.00000	39	24.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,774.00000	2,685	24.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			60.00000	64	22.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,147.00000	2,060	22.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			41.00000	44	24.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,628.00000	2,540	24.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			62.00000	67	22.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,099.00000	2,013	22.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,016.00000	4,106	31.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			3.00000	2	31.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			2,527.00000	2,617	24.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			14.00000	13	24.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,076.00000	1,161	16.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			63.00000	57	16.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			246.00000	270	17.84	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	12.80	Put			733.00000	666	17.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			23.00000	24	26.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			3,510.00000	3,420	26.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			10.00000	10	30.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,997.00000	4,906	30.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			5.00000	5	33.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			6,492.00000	6,401	33.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			2.00000	2	36.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,990.00000	7,898	36.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			4,464.00000	4,555	31.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			1.00000	1	31.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			2,971.00000	3,062	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			8.00000	8	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			1,504.00000	1,592	19.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			41.00000	38	19.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			30.00000	32	25.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			3,067.00000	2,978	25.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			12.00000	13	29.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			4,550.00000	4,459	29.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			6.00000	6	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			6,043.00000	5,952	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			3.00000	3	35.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			7,540.00000	7,449	35.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			4,713.00000	4,804	31.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	31.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,219.00000	3,310	27.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			7.00000	6	27.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			1,746.00000	1,835	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			33.00000	31	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			509.00000	562	16.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			296.00000	258	16.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			14.00000	15	29.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			4,302.00000	4,211	29.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			7.00000	7	32.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			5,794.00000	5,703	32.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			3.00000	3	35.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			7,290.00000	7,199	35.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			222.00000	245	18.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			810.00000	741	18.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			159.00000	174	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			1,096.00000	1,020	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			82.00000	89	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,769.00000	1,685	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			144.00000	158	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,182.00000	1,104	19.58	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	14.10	Call			76.00000	82	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,863.00000	1,778	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			85.00000	92	21.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,723.00000	1,638	21.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			126.00000	137	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,313.00000	1,233	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			2,233.00000	2,322	23.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			21.00000	18	23.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			1,264.00000	1,351	17.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			52.00000	47	17.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			11.00000	12	30.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			4,798.00000	4,708	30.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			4.00000	4	34.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			6,791.00000	6,700	34.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			1.00000	1	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			8,788.00000	8,697	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			3,120.00000	3,211	27.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			7.00000	7	27.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			2,136.00000	2,225	22.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			23.00000	21	22.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			1,170.00000	1,256	16.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			57.00000	52	16.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			456.00000	505	16.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			343.00000	301	16.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			10.00000	11	30.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			4,897.00000	4,807	30.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			4.00000	4	34.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			6,891.00000	6,800	34.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			1.00000	1	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			8,888.00000	8,797	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			1,990.00000	2,079	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			27.00000	25	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			1,034.00000	1,114	15.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			71.00000	60	15.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			9.00000	10	30.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			5,047.00000	4,956	30.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			4.00000	4	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			7,041.00000	6,950	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			1.00000	1	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			9,038.00000	8,947	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			3,021.00000	3,111	26.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			8.00000	7	26.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			2,039.00000	2,127	22.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			26.00000	23	22.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			31.00000	33	25.45	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	15.30	Put		3,018.00000	2,929	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		4.00000	4	34.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		6,991.00000	6,900	34.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		1.00000	1	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		8,988.00000	8,897	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		2,823.00000	2,913	25.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		10.00000	9	25.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		1,843.00000	1,932	21.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		31.00000	28	21.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		912.00000	984	15.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		100.00000	80	15.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		332.00000	366	16.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		519.00000	462	16.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		27.00000	29	26.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		3,214.00000	3,125	26.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		9.00000	9	31.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		5,196.00000	5,105	31.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		3.00000	4	35.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		7,191.00000	7,100	35.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		1.00000	1	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		9,188.00000	9,097	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		2,675.00000	2,765	25.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		12.00000	11	25.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		1,697.00000	1,786	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		35.00000	32	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		799.00000	866	15.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		136.00000	112	15.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		25.00000	26	26.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		3,362.00000	3,272	26.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		8.00000	9	31.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		5,345.00000	5,255	31.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		3.00000	3	35.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		7,340.00000	7,249	35.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		1.00000	1	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		9,338.00000	9,247	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		2,626.00000	2,716	25.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		13.00000	12	25.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		1,649.00000	1,737	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		36.00000	33	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call		762.00000	828	15.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put		150.00000	124	15.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call		24.00000	26	26.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put		3,411.00000	3,322	26.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call		8.00000	8	31.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put		5,395.00000	5,304	31.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.70	Call			3.00000	3	35.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			7,390.00000	7,299	35.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			1.00000	1	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			9,388.00000	9,297	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			2,576.00000	2,666	24.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			14.00000	12	24.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			1,600.00000	1,689	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			38.00000	35	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			727.00000	791	15.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			165.00000	137	15.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			23.00000	25	26.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			3,460.00000	3,371	26.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			8.00000	8	31.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			5,445.00000	5,354	31.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			3.00000	3	35.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			7,440.00000	7,349	35.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			1.00000	1	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			9,438.00000	9,347	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			2,478.00000	2,568	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			15.00000	14	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			660.00000	721	16.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			197.00000	167	16.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			22.00000	23	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			3,559.00000	3,469	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			7.00000	8	31.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			5,545.00000	5,454	31.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			1.00000	1	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			9,538.00000	9,447	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			1,552.00000	1,640	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			39.00000	36	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			693.00000	755	16.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			180.00000	151	16.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			8.00000	8	31.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			5,495.00000	5,404	31.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			3.00000	3	35.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			7,490.00000	7,399	35.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			1.00000	1	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			9,488.00000	9,397	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			2,774.00000	2,864	25.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			11.00000	10	25.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			1,795.00000	1,884	21.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			32.00000	30	21.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			874.00000	944	15.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			111.00000	90	15.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			316.00000	348	17.06	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	12.55	Put		553.00000	494	17.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		26.00000	28	26.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put		3,263.00000	3,174	26.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		9.00000	9	31.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		5,246.00000	5,155	31.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call		3.00000	3	35.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put		7,240.00000	7,149	35.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call		1.00000	1	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put		9,238.00000	9,147	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call		2,872.00000	2,963	26.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put		10.00000	9	26.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call		1,892.00000	1,981	21.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put		29.00000	27	21.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		952.00000	1,025	15.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		89.00000	71	15.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		349.00000	385	16.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		486.00000	431	16.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call		28.00000	30	25.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		3,165.00000	3,076	25.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		9.00000	10	30.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		5,146.00000	5,056	30.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		3.00000	4	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		7,141.00000	7,050	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		1.00000	1	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		9,138.00000	9,047	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		3,269.00000	3,360	28.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		6.00000	6	28.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		2,282.00000	2,371	23.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		19.00000	17	23.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		1,312.00000	1,399	17.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		49.00000	45	17.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		537.00000	591	16.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		274.00000	237	16.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		37.00000	39	24.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,774.00000	2,685	24.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		11.00000	12	30.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		4,748.00000	4,658	30.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call		4.00000	4	34.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put		6,741.00000	6,650	34.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call		1.00000	1	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put		8,738.00000	8,647	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call		3,319.00000	3,409	28.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put		6.00000	5	28.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call		2,331.00000	2,420	23.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put		18.00000	16	23.75	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	11.00	Call			1,360.00000	1,447	18.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			47.00000	43	18.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call			566.00000	622	16.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put			253.00000	218	16.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			11.00000	12	29.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,699.00000	4,608	29.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			4.00000	4	34.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,691.00000	6,600	34.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			1.00000	1	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			8,688.00000	8,597	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			3,170.00000	3,260	27.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			7.00000	6	27.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			2,185.00000	2,274	23.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			22.00000	20	23.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			1,217.00000	1,303	17.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			54.00000	49	17.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			482.00000	533	16.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			319.00000	279	16.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			34.00000	37	25.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,871.00000	2,783	25.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			10.00000	11	30.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			4,848.00000	4,757	30.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			4.00000	4	34.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			6,841.00000	6,750	34.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			1.00000	1	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			8,838.00000	8,747	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			3,070.00000	3,161	27.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			8.00000	7	27.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			2,087.00000	2,176	22.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			25.00000	22	22.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			1,123.00000	1,208	16.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			60.00000	54	16.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			431.00000	479	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			368.00000	325	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			32.00000	34	25.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			2,969.00000	2,880	25.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			10.00000	11	30.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			4,947.00000	4,857	30.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			4.00000	4	34.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			6,941.00000	6,850	34.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			1.00000	1	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			8,938.00000	8,847	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			2,922.00000	3,012	26.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			9.00000	8	26.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			1,941.00000	2,030	21.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.40	Put			28.00000	26	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			993.00000	1,067	15.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put			80.00000	63	15.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call			367.00000	405	16.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put			455.00000	401	16.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call			29.00000	31	25.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put			3,116.00000	3,027	25.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call			9.00000	10	30.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put			5,096.00000	5,006	30.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call			3.00000	4	34.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put			7,091.00000	7,000	34.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call			1.00000	1	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put			9,088.00000	8,997	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call			2,724.00000	2,814	25.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put			11.00000	10	25.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call			836.00000	904	15.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			123.00000	100	15.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			8.00000	9	31.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			5,296.00000	5,205	31.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			1.00000	1	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			9,288.00000	9,197	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			2,429.00000	2,519	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			16.00000	15	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			1,456.00000	1,543	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put			43.00000	39	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call			628.00000	687	16.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put			215.00000	183	16.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			21.00000	23	27.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,609.00000	3,519	27.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			7.00000	8	31.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			5,594.00000	5,504	31.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			3.00000	3	35.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			7,590.00000	7,499	35.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			1.00000	1	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			9,588.00000	9,497	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			3,368.00000	3,459	28.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			6.00000	5	28.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			2,380.00000	2,469	23.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			17.00000	15	23.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			1,408.00000	1,495	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			45.00000	41	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call			596.00000	654	16.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put			234.00000	200	16.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			12.00000	13	29.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			4,649.00000	4,559	29.84	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	18.95	Call			4.00000	5	34.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,642.00000	6,551	34.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			1.00000	1	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			8,639.00000	8,547	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			3,468.00000	3,559	29.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			5.00000	5	29.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			5.00000	5	33.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,542.00000	6,451	33.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			1.00000	2	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,539.00000	8,448	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			3,418.00000	3,509	28.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			5.00000	5	28.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			12.00000	13	29.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put			4,599.00000	4,509	29.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			4.00000	5	33.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			6,592.00000	6,501	33.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			1.00000	2	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			8,589.00000	8,498	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			3,617.00000	3,708	29.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put			4.00000	4	29.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			13.00000	15	29.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			4,401.00000	4,311	29.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			5.00000	5	33.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			6,392.00000	6,301	33.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			2.00000	2	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			8,389.00000	8,298	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			3,667.00000	3,758	30.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			4.00000	4	30.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call			14.00000	15	29.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put			4,351.00000	4,261	29.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call			5.00000	5	33.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put			6,342.00000	6,251	33.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call			2.00000	2	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put			8,339.00000	8,248	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call			3,717.00000	3,808	30.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put			4.00000	4	30.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call			5.00000	6	33.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put			6,292.00000	6,202	33.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call			2.00000	2	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put			8,289.00000	8,198	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call			3,767.00000	3,857	30.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put			4.00000	3	30.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call			15.00000	16	28.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put			4,252.00000	4,162	28.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call			5.00000	6	33.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	18.55	Put		6,243.00000	6,152	33.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call		2.00000	2	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put		8,239.00000	8,148	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call		3,966.00000	4,057	31.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put		3.00000	3	31.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call		17.00000	18	28.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put		4,054.00000	3,964	28.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call		2.00000	2	36.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put		8,039.00000	7,948	36.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call		17.00000	18	28.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put		4,004.00000	3,914	28.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call		6.00000	6	32.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put		5,993.00000	5,902	32.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Call		0.00000	4,007	31.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put		0.00000	3	31.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call		0.00000	17	28.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put		0.00000	4,013	28.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call		0.00000	6	33.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put		0.00000	6,002	33.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call		0.00000	2	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put		0.00000	7,998	36.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.60800	12.51700		17.00	0.00	0	613.00
£ / R On 15/03/2010 Currency Future	12.50	Call		604.00000	646	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		587.00000	538	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		585.00000	624	16.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		618.00000	566	16.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		498.00000	530	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		781.00000	722	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		483.00000	513	17.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		816.00000	755	17.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		426.00000	452	18.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		959.00000	894	18.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		468.00000	497	17.76	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		851.00000	789	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		454.00000	482	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		887.00000	824	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		413.00000	438	18.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		996.00000	930	18.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		389.00000	412	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		1,072.00000	1,004	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		401.00000	425	18.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		1,034.00000	967	18.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		377.00000	400	18.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		1,110.00000	1,042	18.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		355.00000	376	18.90	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 15/03/2010 Currency Future	13.35	Put			1,188.00000	1,118	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			316.00000	335	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			1,349.00000	1,277	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			282.00000	298	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,515.00000	1,440	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			275.00000	290	20.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,558.00000	1,482	20.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			267.00000	282	20.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,600.00000	1,524	20.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			260.00000	274	20.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,643.00000	1,566	20.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call			247.00000	260	20.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			1,730.00000	1,652	20.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			228.00000	240	20.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			1,861.00000	1,782	20.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			234.00000	246	20.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			1,817.00000	1,738	20.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			1,568.00000	1,650	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			101.00000	92	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			3,387.00000	3,477	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			20.00000	19	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			299.00000	316	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			1,432.00000	1,358	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			345.00000	365	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			1,228.00000	1,157	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			170.00000	180	22.20	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			2,353.00000	2,272	22.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			325.00000	344	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			1,308.00000	1,236	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			240.00000	253	20.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,773.00000	1,695	20.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			253.00000	267	20.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,686.00000	1,609	20.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			307.00000	325	19.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			1,390.00000	1,317	19.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			335.00000	355	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			1,268.00000	1,197	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			366.00000	388	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			1,149.00000	1,080	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			290.00000	307	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,473.00000	1,399	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,044.00000	3,133	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			27.00000	25	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			2,072.00000	2,159	18.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			55.00000	51	18.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.50	Call		1,181.00000	1,258	15.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		164.00000	150	15.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		192.00000	201	21.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		2,175.00000	2,093	21.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		106.00000	112	23.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		3,089.00000	3,004	23.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		62.00000	65	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		4,045.00000	3,957	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		36.00000	38	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		5,019.00000	4,930	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		2,946.00000	3,036	22.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		29.00000	28	22.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		1,979.00000	2,063	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		62.00000	55	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		1,110.00000	1,175	15.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		193.00000	167	15.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		567.00000	602	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		650.00000	594	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		180.00000	192	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		2,263.00000	2,184	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		101.00000	106	23.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		3,184.00000	3,098	23.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		59.00000	62	24.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		4,142.00000	4,054	24.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		34.00000	36	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		5,117.00000	5,028	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		2,848.00000	2,938	21.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		31.00000	30	21.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		1,886.00000	1,970	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		69.00000	62	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		1,041.00000	1,104	15.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		224.00000	196	15.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		531.00000	565	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		714.00000	657	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		95.00000	100	23.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		3,278.00000	3,192	23.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		56.00000	58	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		4,239.00000	4,150	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		32.00000	34	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		5,215.00000	5,126	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		2,751.00000	2,840	21.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		34.00000	32	21.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		1,794.00000	1,877	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		77.00000	69	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		976.00000	1,036	15.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.80	Put		259.00000	228	15.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		160.00000	170	22.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		2,443.00000	2,362	22.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		90.00000	95	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		3,373.00000	3,287	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		53.00000	55	25.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		4,336.00000	4,247	25.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		31.00000	32	26.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		5,314.00000	5,224	26.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		2,604.00000	2,693	20.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		37.00000	35	20.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		1,658.00000	1,740	17.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		91.00000	82	17.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		884.00000	940	16.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		317.00000	282	16.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		146.00000	155	22.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		2,579.00000	2,497	22.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		83.00000	87	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		3,516.00000	3,429	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		48.00000	51	25.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		4,481.00000	4,393	25.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		28.00000	30	26.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		5,461.00000	5,372	26.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		2,702.00000	2,791	21.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		35.00000	33	21.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		1,748.00000	1,831	17.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		81.00000	73	17.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		945.00000	1,003	15.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		278.00000	245	15.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		155.00000	165	22.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		2,488.00000	2,407	22.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		88.00000	92	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		3,421.00000	3,334	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		51.00000	54	25.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		4,384.00000	4,296	25.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		30.00000	32	26.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		5,363.00000	5,274	26.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		2,995.00000	3,084	22.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		28.00000	26	22.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		2,025.00000	2,111	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		58.00000	53	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		1,145.00000	1,216	15.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		178.00000	158	15.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		186.00000	196	21.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		2,219.00000	2,138	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 15/03/2010 Currency Future	15.55	Call			103.00000	109	23.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			3,136.00000	3,051	23.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			61.00000	63	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			4,094.00000	4,005	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			35.00000	37	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			5,068.00000	4,979	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			2,800.00000	2,889	21.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			33.00000	31	21.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			1,840.00000	1,923	17.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			73.00000	65	17.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,008.00000	1,069	15.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			241.00000	211	15.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			515.00000	547	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			748.00000	689	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			165.00000	175	22.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			2,398.00000	2,317	22.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			93.00000	97	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			3,326.00000	3,239	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			54.00000	57	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			4,287.00000	4,199	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			32.00000	33	26.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			5,265.00000	5,175	26.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			2,897.00000	2,987	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			30.00000	29	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			1,932.00000	2,016	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			65.00000	58	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,075.00000	1,139	15.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			208.00000	181	15.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			549.00000	583	17.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			682.00000	625	17.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			175.00000	186	22.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			2,308.00000	2,228	22.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			98.00000	103	23.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			3,231.00000	3,145	23.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			57.00000	60	24.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			4,190.00000	4,102	24.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			33.00000	35	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			5,166.00000	5,077	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			2,653.00000	2,742	20.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			36.00000	34	20.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			1,703.00000	1,785	17.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			86.00000	77	17.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			914.00000	971	15.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			297.00000	263	15.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			150.00000	160	22.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.90	Put		2,533.00000	2,452	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		85.00000	90	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		3,468.00000	3,382	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		50.00000	52	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		4,433.00000	4,344	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		29.00000	31	26.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		5,412.00000	5,323	26.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		290.00000	307	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,473.00000	1,399	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call		3,240.00000	3,329	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		23.00000	21	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call		2,265.00000	2,353	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put		48.00000	45	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call		1,350.00000	1,429	16.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put		133.00000	121	16.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call		696.00000	742	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		479.00000	434	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		211.00000	222	21.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		1,994.00000	1,914	21.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		119.00000	126	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		2,902.00000	2,818	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		69.00000	72	24.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		3,852.00000	3,764	24.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		40.00000	42	25.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		4,823.00000	4,734	25.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		17.00000	17	28.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		6,800.00000	6,709	28.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		7.00000	8	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		8,790.00000	8,700	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		3,093.00000	3,182	22.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		26.00000	24	22.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		2,120.00000	2,207	18.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		53.00000	49	18.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		1,223.00000	1,300	15.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		156.00000	142	15.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		626.00000	669	16.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		559.00000	511	16.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		109.00000	115	23.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		3,042.00000	2,957	23.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call		37.00000	39	25.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		4,970.00000	4,881	25.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call		16.00000	17	28.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		6,949.00000	6,859	28.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		6.00000	7	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		8,939.00000	8,849	30.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.55	Call			15.00000	16	28.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			7,048.00000	6,958	28.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			6.00000	7	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			9,039.00000	8,949	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			15.00000	16	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			7,098.00000	7,008	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			6.00000	6	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			9,089.00000	8,998	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			15.00000	15	29.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			7,248.00000	7,157	29.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			5.00000	6	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			9,238.00000	9,148	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			14.00000	15	29.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			7,347.00000	7,257	29.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			5.00000	5	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			9,338.00000	9,247	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			14.00000	15	29.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			7,397.00000	7,307	29.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			5.00000	5	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			9,388.00000	9,297	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			14.00000	14	29.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			7,447.00000	7,356	29.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			5.00000	5	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			9,438.00000	9,347	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			2,507.00000	2,595	20.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			40.00000	37	20.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			827.00000	879	16.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			360.00000	321	16.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			79.00000	83	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,612.00000	3,525	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			27.00000	29	26.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,560.00000	5,471	26.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			13.00000	14	29.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			7,546.00000	7,456	29.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			4.00000	5	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			9,537.00000	9,447	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			14.00000	15	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			7,297.00000	7,207	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			5.00000	6	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			9,288.00000	9,198	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			15.00000	16	28.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			7,148.00000	7,058	28.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			6.00000	6	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			9,139.00000	9,048	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			3,142.00000	3,231	22.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.40	Put		25.00000	23	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		2,168.00000	2,256	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		51.00000	48	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		1,265.00000	1,342	15.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		148.00000	134	15.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		649.00000	693	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		532.00000	485	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		113.00000	119	23.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		2,996.00000	2,911	23.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		38.00000	40	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		4,921.00000	4,832	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		16.00000	17	28.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		6,899.00000	6,809	28.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		7.00000	7	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		8,890.00000	8,799	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		3,289.00000	3,378	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		22.00000	20	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		2,313.00000	2,401	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		46.00000	43	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		1,393.00000	1,472	16.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		126.00000	114	16.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		720.00000	768	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		453.00000	410	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		123.00000	130	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		2,856.00000	2,772	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		41.00000	43	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		4,774.00000	4,685	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		17.00000	18	28.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		6,750.00000	6,660	28.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		7.00000	8	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		8,740.00000	8,650	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		3,338.00000	3,427	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		21.00000	19	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		2,361.00000	2,450	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		44.00000	42	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		1,436.00000	1,516	16.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		119.00000	108	16.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		746.00000	795	16.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		429.00000	387	16.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		126.00000	134	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		2,809.00000	2,726	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		42.00000	44	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		4,725.00000	4,636	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		17.00000	18	28.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		6,700.00000	6,610	28.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.20	Call		8.00000	8	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		8,691.00000	8,600	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		3,191.00000	3,280	23.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		24.00000	22	23.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		2,216.00000	2,304	18.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		49.00000	46	18.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		1,307.00000	1,385	16.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		140.00000	127	16.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		672.00000	717	16.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		505.00000	459	16.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		116.00000	122	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		2,949.00000	2,864	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		39.00000	41	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		4,872.00000	4,783	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		16.00000	17	28.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		6,849.00000	6,759	28.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		7.00000	7	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		8,840.00000	8,749	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		16.00000	16	28.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		6,999.00000	6,908	28.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		6.00000	7	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		8,989.00000	8,899	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		2,458.00000	2,547	20.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		41.00000	39	20.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		1,524.00000	1,605	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		107.00000	97	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		799.00000	851	16.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		382.00000	343	16.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		77.00000	80	24.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		3,660.00000	3,572	24.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		26.00000	28	26.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		5,609.00000	5,520	26.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		13.00000	14	29.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		7,596.00000	7,506	29.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		4.00000	5	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put		9,587.00000	9,497	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		2,410.00000	2,498	19.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put		43.00000	40	19.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		1,480.00000	1,560	16.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		113.00000	102	16.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call		772.00000	822	16.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		405.00000	364	16.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call		75.00000	78	24.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put		3,708.00000	3,620	24.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call		26.00000	27	26.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	18.15	Put			5,659.00000	5,569	26.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			13.00000	14	29.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put			7,646.00000	7,556	29.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			4.00000	4	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			9,637.00000	9,546	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			2,556.00000	2,644	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			39.00000	36	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			1,613.00000	1,695	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			96.00000	87	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			855.00000	909	16.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			338.00000	301	16.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			440.00000	467	18.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put			923.00000	859	18.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call			81.00000	85	24.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put			3,564.00000	3,477	24.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call			28.00000	29	26.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put			5,511.00000	5,421	26.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call			14.00000	14	29.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put			7,497.00000	7,406	29.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call			4.00000	5	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put			9,487.00000	9,397	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call			3,485.00000	3,575	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put			18.00000	17	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call			138.00000	146	22.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put			2,671.00000	2,588	22.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call			46.00000	48	25.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put			4,579.00000	4,490	25.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call			18.00000	19	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put			6,551.00000	6,461	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call			8.00000	9	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			8,541.00000	8,451	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			130.00000	138	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put			2,763.00000	2,680	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			43.00000	46	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			4,676.00000	4,588	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call			17.00000	18	28.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			6,650.00000	6,560	28.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			8.00000	9	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			8,641.00000	8,551	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			3,436.00000	3,526	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			19.00000	18	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			134.00000	142	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			2,717.00000	2,634	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			45.00000	47	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			4,628.00000	4,539	25.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.10	Call			18.00000	19	27.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			6,601.00000	6,511	27.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			8.00000	9	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			8,591.00000	8,501	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call			3,584.00000	3,673	24.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			17.00000	15	24.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			19.00000	19	27.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			6,452.00000	6,361	27.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			9.00000	10	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			8,442.00000	8,352	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			3,682.00000	3,772	24.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			15.00000	14	24.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			19.00000	20	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			6,352.00000	6,262	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			10.00000	10	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			8,343.00000	8,252	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			3,633.00000	3,723	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			16.00000	15	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			19.00000	20	27.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			6,402.00000	6,312	27.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			9.00000	10	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			8,392.00000	8,302	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			3,732.00000	3,821	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			15.00000	13	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			20.00000	21	27.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			6,303.00000	6,213	27.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call			10.00000	11	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put			8,293.00000	8,203	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call			3,979.00000	4,068	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put			12.00000	10	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call			21.00000	23	27.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put			6,054.00000	5,965	27.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call			12.00000	12	30.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put			8,045.00000	7,954	30.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call			4,028.00000	4,117	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put			11.00000	9	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call			22.00000	23	27.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put			6,005.00000	5,915	27.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call			12.00000	12	30.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put			7,995.00000	7,904	30.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call			0.00000	4,019	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put			0.00000	11	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call			0.00000	22	27.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put			0.00000	6,014	27.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call			0.00000	12	30.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	20.60	Put		0.00000	8,004	30.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.80960	12.72010		17.40	0.00	0	500.00
£ / R On 14/06/2010 Currency Future	12.70	Call		772.00000	810	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		752.00000	700	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		734.00000	768	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		814.00000	759	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		666.00000	696	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		946.00000	887	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		650.00000	680	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		980.00000	920	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		590.00000	617	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		1,120.00000	1,057	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		880.00000	922	16.83	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put		610.00000	563	16.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		634.00000	663	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		1,014.00000	954	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		550.00000	575	18.64	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put		1,230.00000	1,165	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		356.00000	371	20.71	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put		2,036.00000	1,961	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		100.00000	104	24.94	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,880.00000	4,794	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		619.00000	647	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		1,049.00000	988	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		577.00000	603	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		1,156.00000	1,093	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		563.00000	588	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		1,193.00000	1,129	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		538.00000	561	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		1,267.00000	1,202	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		513.00000	536	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		1,343.00000	1,276	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		469.00000	489	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,499.00000	1,430	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		421.00000	438	19.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,701.00000	1,629	19.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		412.00000	429	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,742.00000	1,669	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		395.00000	411	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,825.00000	1,751	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		387.00000	402	20.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,866.00000	1,793	20.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		364.00000	378	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,993.00000	1,919	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		371.00000	386	20.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.30	Put			1,951.00000	1,876	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			449.00000	468	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,579.00000	1,508	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			502.00000	524	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,382.00000	1,314	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			480.00000	501	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,460.00000	1,391	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			491.00000	512	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,421.00000	1,352	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			439.00000	458	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,619.00000	1,548	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			403.00000	420	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,783.00000	1,710	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			379.00000	394	20.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,909.00000	1,835	20.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			430.00000	448	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,660.00000	1,588	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			459.00000	479	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,539.00000	1,469	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			430.00000	448	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,660.00000	1,588	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			439.00000	458	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,619.00000	1,548	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			480.00000	501	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,460.00000	1,391	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			525.00000	549	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			1,305.00000	1,239	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			329.00000	342	21.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			2,209.00000	2,133	21.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			927.00000	972	16.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			557.00000	512	16.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			716.00000	750	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			846.00000	790	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			239.00000	250	22.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,869.00000	2,790	22.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			162.00000	168	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,792.00000	3,708	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			107.00000	111	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,736.00000	4,652	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			69.00000	72	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,699.00000	5,612	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			951.00000	997	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			531.00000	487	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			244.00000	255	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,824.00000	2,745	22.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.30	Call			165.00000	171	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,745.00000	3,662	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			109.00000	114	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,689.00000	4,604	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			71.00000	73	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			5,651.00000	5,564	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			4,143.00000	4,229	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			23.00000	19	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			2,678.00000	2,765	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			58.00000	55	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			1,367.00000	1,432	15.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			247.00000	222	15.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			178.00000	185	23.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			3,558.00000	3,475	23.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			95.00000	99	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,975.00000	4,890	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			50.00000	51	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			6,429.00000	6,342	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			25.00000	26	26.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,904.00000	7,816	26.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			4,581.00000	4,669	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			11.00000	9	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,117.00000	3,204	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			47.00000	44	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			1,714.00000	1,786	15.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			144.00000	126	15.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			792.00000	831	17.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			722.00000	671	17.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			212.00000	221	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			3,142.00000	3,061	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			116.00000	122	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			4,546.00000	4,462	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			61.00000	63	25.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,991.00000	5,904	25.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			30.00000	32	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			7,460.00000	7,372	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			4,827.00000	4,915	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			7.00000	6	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			3,361.00000	3,448	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			40.00000	38	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			1,922.00000	1,998	15.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			102.00000	89	15.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			903.00000	947	16.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			583.00000	537	16.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			234.00000	244	22.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.40	Put		2,914.00000	2,835	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		130.00000	136	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		4,310.00000	4,227	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		68.00000	70	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,748.00000	5,661	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		34.00000	36	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		7,214.00000	7,126	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		3,263.00000	3,350	21.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		43.00000	41	21.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		2,290.00000	2,376	16.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		69.00000	66	16.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		1,440.00000	1,507	15.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		220.00000	198	15.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		857.00000	899	16.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		637.00000	589	16.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		342.00000	356	20.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		2,122.00000	2,046	20.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		225.00000	234	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		3,005.00000	2,925	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		153.00000	159	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,933.00000	3,849	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		2,386.00000	2,473	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		66.00000	63	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		1,516.00000	1,584	15.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		196.00000	175	15.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		159.00000	165	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,839.00000	3,755	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		104.00000	109	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,784.00000	4,699	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		3,409.00000	3,497	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		39.00000	37	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		2,435.00000	2,521	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		65.00000	62	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		1,555.00000	1,624	15.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		184.00000	164	15.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		98.00000	102	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,927.00000	4,842	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		310.00000	323	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		2,340.00000	2,263	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		203.00000	212	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		3,233.00000	3,152	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		140.00000	145	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		4,169.00000	4,086	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		89.00000	93	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		5,119.00000	5,033	25.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.00	Call		278.00000	290	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		2,558.00000	2,480	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		185.00000	192	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		3,464.00000	3,382	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		125.00000	130	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		4,404.00000	4,321	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		80.00000	83	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		5,360.00000	5,274	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		3,020.00000	3,107	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		50.00000	47	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		2,052.00000	2,134	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		82.00000	74	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		1,263.00000	1,323	15.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		293.00000	263	15.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		753.00000	789	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		783.00000	729	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		250.00000	260	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,780.00000	2,701	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		168.00000	174	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		3,698.00000	3,615	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		111.00000	116	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		4,641.00000	4,557	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		72.00000	75	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		5,602.00000	5,515	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		2,873.00000	2,960	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		53.00000	51	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		1,170.00000	1,224	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		350.00000	315	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		699.00000	731	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		879.00000	822	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		2,824.00000	2,911	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		54.00000	52	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		1,880.00000	1,955	15.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		110.00000	95	15.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,141.00000	1,194	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		371.00000	334	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		682.00000	714	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		912.00000	854	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		230.00000	239	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,960.00000	2,880	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		156.00000	162	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,886.00000	3,802	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		102.00000	106	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,832.00000	4,747	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		66.00000	69	25.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.45	Put			5,796.00000	5,709	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			2,727.00000	2,814	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			57.00000	54	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			1,796.00000	1,870	15.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			126.00000	110	15.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			1,083.00000	1,134	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			413.00000	375	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			220.00000	230	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			3,050.00000	2,970	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			150.00000	156	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,980.00000	3,897	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			64.00000	66	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			5,894.00000	5,806	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			2,629.00000	2,716	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			59.00000	57	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			1,029.00000	1,077	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			459.00000	418	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			145.00000	151	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			4,075.00000	3,991	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			93.00000	97	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			5,023.00000	4,938	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			2,922.00000	3,009	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			52.00000	50	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			1,965.00000	2,042	15.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			95.00000	82	15.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			1,200.00000	1,256	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			330.00000	296	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			3,069.00000	3,155	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			48.00000	46	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,097.00000	2,182	16.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			76.00000	73	16.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,295.00000	1,359	15.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			275.00000	249	15.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			255.00000	266	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,735.00000	2,656	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			171.00000	178	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,651.00000	3,568	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			114.00000	119	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			4,594.00000	4,509	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			74.00000	76	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			5,554.00000	5,467	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,097.00000	2,182	16.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			76.00000	73	16.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,295.00000	1,359	15.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			275.00000	249	15.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.70	Call			772.00000	810	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			752.00000	700	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			255.00000	266	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,735.00000	2,656	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			2,775.00000	2,863	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			55.00000	53	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			1,838.00000	1,912	15.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			118.00000	103	15.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,112.00000	1,164	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			392.00000	354	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			65.00000	67	25.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,845.00000	5,758	25.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			1,755.00000	1,828	15.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			134.00000	118	15.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,056.00000	1,106	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			436.00000	396	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			216.00000	225	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			3,096.00000	3,015	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			148.00000	153	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			4,028.00000	3,944	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			62.00000	64	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,942.00000	5,855	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			3,214.00000	3,301	20.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			44.00000	42	20.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			2,241.00000	2,327	16.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			71.00000	68	16.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			1,403.00000	1,469	15.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			233.00000	210	15.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			835.00000	875	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			665.00000	616	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			272.00000	284	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,602.00000	2,524	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			181.00000	188	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			3,511.00000	3,429	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			122.00000	127	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			4,452.00000	4,368	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			79.00000	82	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			5,408.00000	5,322	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			40.00000	42	26.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,870.00000	6,782	26.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			15.00000	16	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			8,845.00000	8,756	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			2,145.00000	2,231	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			75.00000	71	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			1,331.00000	1,395	15.74	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	11.65	Put			261.00000	236	15.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			38.00000	40	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			6,968.00000	6,880	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			14.00000	15	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			8,944.00000	8,855	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			36.00000	38	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			7,066.00000	6,978	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			13.00000	14	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			9,043.00000	8,954	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			2,971.00000	3,058	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			51.00000	49	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			2,009.00000	2,086	15.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			89.00000	76	15.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			1,231.00000	1,288	15.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			311.00000	278	15.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			199.00000	208	22.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			3,279.00000	3,198	22.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			87.00000	91	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			5,167.00000	5,081	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			36.00000	37	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			7,115.00000	7,028	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			13.00000	14	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			9,093.00000	9,004	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,880.00000	1,955	15.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			110.00000	95	15.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,141.00000	1,194	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			371.00000	334	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			682.00000	714	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			912.00000	854	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			188.00000	196	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,418.00000	3,336	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			82.00000	85	25.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			5,312.00000	5,226	25.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			33.00000	35	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			7,263.00000	7,175	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			12.00000	12	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			9,242.00000	9,153	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			188.00000	196	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,418.00000	3,336	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			32.00000	34	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			7,312.00000	7,224	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			11.00000	12	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			9,291.00000	9,203	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			174.00000	181	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			3,604.00000	3,522	23.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.15	Call			75.00000	78	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			5,505.00000	5,419	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			10.00000	11	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			9,440.00000	9,352	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			2,581.00000	2,667	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			60.00000	58	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			1,673.00000	1,745	15.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			153.00000	135	15.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			1,002.00000	1,050	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			482.00000	440	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			605.00000	632	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			1,084.00000	1,022	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			30.00000	31	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			7,509.00000	7,421	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			10.00000	11	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			9,490.00000	9,401	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			2,483.00000	2,570	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			63.00000	60	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			1,594.00000	1,664	15.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			174.00000	154	15.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			28.00000	30	26.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			7,608.00000	7,520	26.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			10.00000	10	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			9,589.00000	9,501	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			2,532.00000	2,619	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			62.00000	59	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			1,633.00000	1,704	15.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			163.00000	144	15.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			977.00000	1,023	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			506.00000	464	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			29.00000	30	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			7,559.00000	7,471	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			10.00000	11	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			9,540.00000	9,451	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			77.00000	80	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			5,457.00000	5,370	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			31.00000	32	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			7,411.00000	7,323	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			11.00000	11	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			9,391.00000	9,302	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			192.00000	200	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			3,372.00000	3,290	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			84.00000	87	25.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			5,264.00000	5,177	25.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			12.00000	13	26.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.90	Put		9,192.00000	9,103	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		3,312.00000	3,399	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		42.00000	39	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		2,338.00000	2,424	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		68.00000	65	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		1,478.00000	1,546	15.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		208.00000	186	15.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		42.00000	44	26.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		6,772.00000	6,684	26.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		15.00000	17	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		8,745.00000	8,657	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		43.00000	45	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		6,723.00000	6,635	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call		16.00000	17	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		8,696.00000	8,607	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		3,166.00000	3,253	20.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		46.00000	43	20.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		2,193.00000	2,279	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		73.00000	69	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		813.00000	853	17.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		693.00000	643	17.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		39.00000	41	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		6,919.00000	6,831	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		14.00000	15	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		8,894.00000	8,806	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		208.00000	216	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		3,187.00000	3,107	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		91.00000	95	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		5,071.00000	4,986	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		37.00000	39	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		7,017.00000	6,929	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		13.00000	14	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		8,993.00000	8,905	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		196.00000	204	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		3,325.00000	3,244	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		86.00000	89	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		5,216.00000	5,129	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		35.00000	36	26.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		7,165.00000	7,077	26.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		12.00000	13	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		9,142.00000	9,054	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		28.00000	29	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		7,657.00000	7,569	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		9.00000	10	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		9,639.00000	9,550	26.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	20.05	Call			32.00000	33	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put			7,362.00000	7,274	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call			11.00000	12	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put			9,341.00000	9,252	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call			3,507.00000	3,594	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			37.00000	35	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			46.00000	48	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			6,576.00000	6,488	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			17.00000	18	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			8,547.00000	8,459	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call			44.00000	46	26.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put			6,674.00000	6,586	26.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call			16.00000	17	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put			8,646.00000	8,558	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call			3,458.00000	3,546	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put			38.00000	36	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call			45.00000	47	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			6,625.00000	6,537	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			17.00000	18	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			8,597.00000	8,508	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call			3,605.00000	3,692	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			35.00000	33	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			260.00000	272	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			2,690.00000	2,612	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			48.00000	50	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			6,478.00000	6,391	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			18.00000	20	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put			8,448.00000	8,360	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call			3,703.00000	3,791	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put			33.00000	31	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call			51.00000	53	25.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put			6,381.00000	6,293	25.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call			19.00000	21	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put			8,349.00000	8,261	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call			3,654.00000	3,741	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			34.00000	32	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call			266.00000	278	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			2,646.00000	2,568	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			119.00000	125	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			4,499.00000	4,415	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			19.00000	20	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			8,399.00000	8,310	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			3,752.00000	3,840	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			32.00000	30	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			52.00000	54	25.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.00	Put		6,332.00000	6,244	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call		20.00000	21	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put		8,300.00000	8,212	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call		3,997.00000	4,084	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put		27.00000	25	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call		58.00000	61	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put		6,088.00000	6,001	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call		23.00000	24	26.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put		8,053.00000	7,965	26.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call		4,046.00000	4,132	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put		26.00000	23	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call		317.00000	329	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put		2,297.00000	2,219	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call		143.00000	148	24.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put		4,123.00000	4,038	24.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call		60.00000	62	25.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put		6,040.00000	5,952	25.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call		24.00000	25	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put		8,003.00000	7,915	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call		0.00000	4,036	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put		0.00000	27	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call		0.00000	317	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put		0.00000	2,307	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call		0.00000	143	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put		0.00000	4,133	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call		0.00000	59	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put		0.00000	6,050	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call		0.00000	24	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put		0.00000	8,014	26.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.05690	10.95310		16.32	2,554,143.90	231	31,248.00
€ / R On 14/12/2009 Currency Future	10.95	Call		348.00000	407	16.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		345.00000	300	16.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		328.00000	381	16.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		375.00000	324	16.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		291.00000	336	16.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		438.00000	379	16.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		309.00000	357	16.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		406.00000	350	16.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		244.00000	282	16.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		541.00000	475	16.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		274.00000	317	16.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		471.00000	410	16.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		84.00000	94	19.95	0.00	0	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,331.00000	1,237	19.95	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	14.60	Call			11.00000	12	27.29	0.00	0	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,658.00000	3,555	27.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			204.00000	236	17.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			651.00000	579	17.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call			217.00000	250	17.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			613.00000	543	17.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			62.00000	68	20.89	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,609.00000	1,511	20.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			182.00000	209	17.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			729.00000	652	17.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			144.00000	166	18.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			891.00000	809	18.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			162.00000	186	18.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			809.00000	729	18.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			136.00000	156	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			933.00000	849	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			129.00000	147	18.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			976.00000	890	18.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			153.00000	175	18.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			850.00000	769	18.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			115.00000	131	19.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			1,062.00000	974	19.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			193.00000	222	17.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			689.00000	615	17.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			259.00000	299	16.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			505.00000	442	16.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			122.00000	139	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			1,019.00000	932	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			230.00000	265	17.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			577.00000	509	17.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			171.00000	197	17.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			768.00000	690	17.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			103.00000	117	19.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			1,150.00000	1,060	19.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			98.00000	111	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			1,195.00000	1,104	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			93.00000	105	19.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			1,240.00000	1,148	19.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			109.00000	124	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			1,106.00000	1,017	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			88.00000	99	19.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,285.00000	1,192	19.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			80.00000	89	20.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,376.00000	1,282	20.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			59.00000	65	21.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.55	Put		1,656.00000	1,558	21.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		65.00000	72	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,562.00000	1,465	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		68.00000	76	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,515.00000	1,419	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		54.00000	59	21.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,751.00000	1,652	21.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		51.00000	56	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,798.00000	1,699	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		49.00000	53	21.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,846.00000	1,746	21.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		47.00000	50	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,894.00000	1,794	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		39.00000	42	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		2,086.00000	1,985	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		32.00000	35	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		2,279.00000	2,178	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		27.00000	29	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,474.00000	2,372	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		30.00000	32	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,376.00000	2,275	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		28.00000	30	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,425.00000	2,323	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		28.00000	30	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,425.00000	2,323	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		22.00000	23	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,719.00000	2,617	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		21.00000	23	24.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,768.00000	2,666	24.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		23.00000	24	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,670.00000	2,568	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		24.00000	25	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,621.00000	2,519	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		25.00000	27	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,572.00000	2,470	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		24.00000	25	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,621.00000	2,519	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		26.00000	28	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,523.00000	2,421	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		18.00000	20	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,915.00000	2,813	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		31.00000	33	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		2,328.00000	2,226	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		9.00000	10	28.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,906.00000	3,803	28.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.75	Call			20.00000	22	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,817.00000	2,715	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			17.00000	19	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			3,014.00000	2,912	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			16.00000	17	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			3,113.00000	3,010	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			15.00000	16	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			3,212.00000	3,109	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			14.00000	15	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			3,311.00000	3,208	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			30.00000	32	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,376.00000	2,275	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			27.00000	29	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,474.00000	2,372	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			19.00000	21	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,866.00000	2,764	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			18.00000	19	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,965.00000	2,862	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			16.00000	18	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			3,063.00000	2,961	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			37.00000	40	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			2,134.00000	2,033	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			34.00000	36	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			2,231.00000	2,129	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			22.00000	23	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,719.00000	2,617	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			34.00000	36	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			2,231.00000	2,129	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			18.00000	20	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,915.00000	2,813	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			36.00000	38	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			2,182.00000	2,081	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			19.00000	21	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,866.00000	2,764	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			18.00000	19	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,965.00000	2,862	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			15.00000	17	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			3,162.00000	3,060	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			16.00000	17	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			3,113.00000	3,010	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			41.00000	44	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			2,038.00000	1,937	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			43.00000	46	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,990.00000	1,889	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			36.00000	38	22.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.10	Put		2,182.00000	2,081	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		23.00000	24	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,670.00000	2,568	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		43.00000	46	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,990.00000	1,889	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		45.00000	48	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,942.00000	1,841	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		37.00000	40	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		2,134.00000	2,033	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		56.00000	62	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,703.00000	1,605	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		72.00000	80	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,469.00000	1,373	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		54.00000	59	21.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,751.00000	1,652	21.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		76.00000	84	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,422.00000	1,327	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		68.00000	76	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,515.00000	1,419	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		56.00000	62	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,703.00000	1,605	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		515.00000	585	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		211.00000	178	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		10.00000	11	27.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,707.00000	3,605	27.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		648.00000	726	16.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		145.00000	119	16.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		10.00000	11	27.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,807.00000	3,704	27.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		1,433.00000	1,534	19.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		30.00000	27	19.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		6.00000	6	29.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,603.00000	4,499	29.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		2.00000	3	33.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		6,099.00000	5,996	33.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		1.00000	1	35.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		7,598.00000	7,494	35.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		1,725.00000	1,828	21.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		22.00000	21	21.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		454.00000	521	16.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		251.00000	214	16.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		7.00000	8	29.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		4,304.00000	4,201	29.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		3.00000	3	32.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,800.00000	5,696	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	18.25	Call			1.00000	1	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			7,298.00000	7,194	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			84.00000	94	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,331.00000	1,237	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			1,872.00000	1,975	22.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			19.00000	18	22.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			546.00000	619	16.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			193.00000	162	16.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			8.00000	9	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			4,155.00000	4,052	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			3.00000	3	32.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,650.00000	5,546	32.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			1.00000	1	35.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			7,148.00000	7,045	35.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,155.00000	3,260	29.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			2.00000	3	29.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,167.00000	2,269	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			14.00000	12	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,192.00000	1,292	17.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			39.00000	35	17.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			426.00000	491	16.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			273.00000	234	16.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			9.00000	10	27.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,856.00000	3,754	27.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			5.00000	5	30.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,852.00000	4,748	30.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,254.00000	3,360	29.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			1.00000	3	29.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,265.00000	2,368	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			12.00000	11	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,288.00000	1,388	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			35.00000	31	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			484.00000	553	16.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			231.00000	196	16.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			10.00000	11	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,757.00000	3,654	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			5.00000	6	30.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,752.00000	4,649	30.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,304.00000	3,410	29.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			1.00000	3	29.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,314.00000	2,417	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			11.00000	10	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,336.00000	1,437	18.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			33.00000	30	18.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			5.00000	6	29.97	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	15.65	Put			4,702.00000	4,599	29.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,056.00000	3,160	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			3.00000	3	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,069.00000	2,171	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			16.00000	14	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,096.00000	1,195	17.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			43.00000	38	17.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			373.00000	434	16.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			320.00000	277	16.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			9.00000	10	28.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,956.00000	3,853	28.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			5.00000	5	30.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,951.00000	4,848	30.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			2,957.00000	3,061	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			4.00000	4	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			1,971.00000	2,073	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			18.00000	16	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,005.00000	1,100	16.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			52.00000	43	16.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			8.00000	9	28.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			4,055.00000	3,952	28.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			4.00000	5	30.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			5,051.00000	4,948	30.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			2,858.00000	2,961	27.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			5.00000	4	27.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			920.00000	1,009	16.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			67.00000	52	16.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			4.00000	4	30.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			5,151.00000	5,048	30.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			2,908.00000	3,011	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			4.00000	4	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			1,922.00000	2,025	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			18.00000	18	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			962.00000	1,052	16.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			59.00000	45	16.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			8.00000	9	28.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			4,105.00000	4,002	28.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			4.00000	5	30.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			5,101.00000	4,998	30.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,105.00000	3,210	28.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			2.00000	3	28.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,118.00000	2,220	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			15.00000	13	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,144.00000	1,243	17.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			41.00000	37	17.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.85	Call			399.00000	462	16.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			296.00000	255	16.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			5.00000	5	30.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,902.00000	4,798	30.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,204.00000	3,310	29.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			1.00000	3	29.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,216.00000	2,318	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			13.00000	11	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,240.00000	1,340	18.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			37.00000	33	18.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			5.00000	6	30.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,802.00000	4,699	30.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,354.00000	3,459	30.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	2	30.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,363.00000	2,466	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			10.00000	9	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,384.00000	1,485	19.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			31.00000	29	19.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			5.00000	6	29.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,652.00000	4,549	29.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,354.00000	3,459	30.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	2	30.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,453.00000	3,559	30.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			0.00000	2	30.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,462.00000	2,565	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			9.00000	8	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,481.00000	1,583	19.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			28.00000	26	19.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			613.00000	689	16.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			160.00000	132	16.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			11.00000	13	26.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,558.00000	3,456	26.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			6.00000	7	29.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,553.00000	4,450	29.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			3,653.00000	3,759	31.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			0.00000	2	31.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			2,660.00000	2,763	26.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			6.00000	6	26.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			1,676.00000	1,779	21.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			23.00000	22	21.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			759.00000	842	16.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			106.00000	85	16.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			13.00000	14	26.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			3,360.00000	3,257	26.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			7.00000	8	29.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.30	Put		4,354.00000	4,251	29.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		3,753.00000	3,858	32.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		0.00000	2	32.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		2,759.00000	2,862	26.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		6.00000	5	26.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		1,774.00000	1,877	22.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		21.00000	20	22.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		838.00000	924	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		85.00000	67	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		14.00000	15	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		3,261.00000	3,159	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		7.00000	8	28.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		4,254.00000	4,151	28.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		2.00000	2	33.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		6,249.00000	6,145	33.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		1.00000	1	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		8,248.00000	8,144	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		2.00000	2	33.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		6,349.00000	6,245	33.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		1.00000	1	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		8,348.00000	8,244	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		3,553.00000	3,659	31.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		0.00000	2	31.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		2,561.00000	2,664	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		8.00000	7	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		1,579.00000	1,681	20.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		26.00000	24	20.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		684.00000	764	16.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		131.00000	107	16.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		6.00000	7	29.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		4,453.00000	4,350	29.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		2.00000	2	33.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		6,449.00000	6,345	33.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		1.00000	1	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		8,448.00000	8,344	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		2.00000	2	33.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		6,549.00000	6,445	33.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		1.00000	1	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		8,547.00000	8,444	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		2.00000	2	34.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		6,699.00000	6,595	34.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		0.00000	1	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		8,697.00000	8,594	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		2.00000	2	34.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,799.00000	6,695	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 14/12/2009 Currency Future	19.75	Call			0.00000	0	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,797.00000	8,694	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			2.00000	2	34.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,948.00000	6,845	34.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,947.00000	8,844	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			2.00000	2	34.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,898.00000	6,795	34.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			0.00000	0	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,897.00000	8,794	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			2.00000	2	34.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,649.00000	6,545	34.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	1	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,647.00000	8,544	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			3,703.00000	3,809	32.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			0.00000	2	32.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			2,709.00000	2,812	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			6.00000	6	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			798.00000	882	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			95.00000	76	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			2.00000	2	33.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			6,299.00000	6,195	33.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			1.00000	1	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			8,298.00000	8,194	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			3,603.00000	3,709	31.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			0.00000	2	31.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			2,610.00000	2,713	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put			7.00000	6	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			1,627.00000	1,730	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			24.00000	23	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call			721.00000	802	16.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			118.00000	96	16.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			6.00000	7	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			4,403.00000	4,300	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			2.00000	2	33.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			6,399.00000	6,295	33.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			1.00000	1	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			8,398.00000	8,294	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,503.00000	3,609	31.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			0.00000	2	31.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,511.00000	2,614	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			8.00000	7	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,530.00000	1,632	20.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			27.00000	25	20.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			6.00000	7	29.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.45	Put			4,503.00000	4,400	29.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call			2.00000	2	33.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			6,499.00000	6,395	33.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			1.00000	1	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			8,497.00000	8,394	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call			2.00000	2	34.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put			6,849.00000	6,745	34.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call			0.00000	0	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put			8,847.00000	8,744	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call			2.00000	2	34.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put			6,749.00000	6,645	34.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call			0.00000	1	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put			8,747.00000	8,644	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call			3,853.00000	3,958	33.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put			0.00000	1	33.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call			2.00000	3	33.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put			6,149.00000	6,046	33.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call			1.00000	1	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put			8,148.00000	8,044	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call			3,803.00000	3,908	32.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put			0.00000	1	32.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call			2,808.00000	2,912	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put			5.00000	5	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call			1,823.00000	1,926	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put			20.00000	19	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call			878.00000	966	16.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put			75.00000	59	16.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call			7.00000	8	28.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put			4,204.00000	4,102	28.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call			2.00000	2	33.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put			6,199.00000	6,096	33.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call			1.00000	1	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put			8,198.00000	8,094	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call			3,903.00000	4,008	33.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put			0.00000	1	33.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call			1.00000	1	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put			8,098.00000	7,994	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call			3,953.00000	4,058	33.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put			0.00000	1	33.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call			2.00000	3	32.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put			6,049.00000	5,946	32.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call			1.00000	1	36.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put			8,048.00000	7,944	36.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call			4,003.00000	4,108	33.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put			0.00000	1	33.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.95	Call			3,007.00000	3,111	28.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put			4.00000	4	28.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call			2,020.00000	2,122	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put			17.00000	15	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call			1,049.00000	1,147	16.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put			46.00000	41	16.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call			9.00000	10	28.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put			4,005.00000	3,903	28.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call			3.00000	3	32.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put			5,999.00000	5,896	32.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call			1.00000	1	36.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put			7,998.00000	7,894	36.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.23420		11.13100		17.07	1,628,959.00	145	2,415.00
€ / R On 15/03/2010 Currency Future	11.15	Call			515.00000	573	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			534.00000	489	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			478.00000	528	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			597.00000	544	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			429.00000	473	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			698.00000	639	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call			461.00000	509	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put			630.00000	575	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call			414.00000	456	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			733.00000	672	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			385.00000	425	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			804.00000	741	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call			372.00000	410	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			841.00000	776	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			399.00000	440	17.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put			768.00000	706	17.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			347.00000	382	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			916.00000	848	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			313.00000	344	18.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			1,032.00000	960	18.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			324.00000	356	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			993.00000	922	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			303.00000	332	18.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			1,072.00000	998	18.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			293.00000	321	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			1,112.00000	1,037	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			283.00000	310	19.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			1,152.00000	1,076	19.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			265.00000	290	19.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			1,234.00000	1,156	19.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			195.00000	211	20.74	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,664.00000	1,577	20.74	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 15/03/2010 Currency Future	11.00	Call		584.00000	647	16.79	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put		453.00000	412	16.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		274.00000	300	19.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		1,193.00000	1,116	19.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		347.00000	382	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		916.00000	848	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		445.00000	491	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		664.00000	607	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		335.00000	369	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		954.00000	885	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		257.00000	281	19.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,276.00000	1,197	19.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		249.00000	272	19.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,318.00000	1,238	19.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		241.00000	263	19.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,360.00000	1,279	19.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		2,900.00000	3,003	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		19.00000	19	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		1,924.00000	2,022	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		43.00000	38	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,037.00000	1,123	15.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		156.00000	139	15.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		136.00000	146	22.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		2,255.00000	2,162	22.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		76.00000	79	24.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		3,195.00000	3,095	24.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		45.00000	47	26.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		4,164.00000	4,063	26.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		22.00000	24	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		5,141.00000	5,040	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		2,950.00000	3,052	23.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		19.00000	18	23.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		1,971.00000	2,071	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		40.00000	37	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,074.00000	1,165	16.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		143.00000	131	16.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		496.00000	550	17.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		565.00000	516	17.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		140.00000	150	22.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		2,209.00000	2,116	22.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		78.00000	82	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		3,147.00000	3,047	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		47.00000	48	26.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		4,116.00000	4,014	26.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		23.00000	25	26.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	16.20	Put		5,092.00000	4,990	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,048.00000	3,150	24.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		17.00000	16	24.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,067.00000	2,168	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		36.00000	34	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,154.00000	1,250	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		123.00000	115	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		537.00000	597	16.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		506.00000	463	16.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		149.00000	158	22.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		2,118.00000	2,024	22.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		83.00000	87	24.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		3,052.00000	2,952	24.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		50.00000	50	25.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		4,019.00000	3,916	25.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		25.00000	26	26.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,994.00000	4,892	26.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,097.00000	3,199	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		16.00000	15	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,116.00000	2,217	19.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		35.00000	33	19.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,197.00000	1,293	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		116.00000	108	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		560.00000	621	16.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		479.00000	437	16.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		152.00000	163	21.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		2,071.00000	1,978	21.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		85.00000	89	23.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		3,004.00000	2,905	23.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		51.00000	52	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,970.00000	3,867	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		25.00000	27	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,944.00000	4,843	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		2,999.00000	3,101	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		18.00000	17	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,018.00000	2,120	18.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		37.00000	35	18.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,112.00000	1,207	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		131.00000	123	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		145.00000	154	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		2,164.00000	2,070	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		80.00000	84	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		3,099.00000	3,000	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		49.00000	49	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		4,068.00000	3,965	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 15/03/2010 Currency Future	16.15	Call		24.00000	25	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		5,043.00000	4,941	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,245.00000	3,347	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		14.00000	13	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,262.00000	2,364	20.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		31.00000	29	20.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,327.00000	1,424	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		96.00000	90	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		633.00000	700	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		402.00000	365	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		165.00000	177	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,934.00000	1,843	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		92.00000	97	23.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,861.00000	2,763	23.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		55.00000	56	25.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,824.00000	3,722	25.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		28.00000	30	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,797.00000	4,696	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		3,343.00000	3,445	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		12.00000	11	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,360.00000	2,462	20.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		29.00000	27	20.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		1,416.00000	1,513	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		85.00000	79	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		686.00000	756	16.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		355.00000	322	16.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		174.00000	187	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,843.00000	1,753	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		98.00000	103	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,767.00000	2,669	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		58.00000	59	25.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,727.00000	3,625	25.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		30.00000	32	26.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,699.00000	4,598	26.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,294.00000	3,396	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		13.00000	12	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,311.00000	2,413	20.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		30.00000	28	20.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,372.00000	1,468	16.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		91.00000	84	16.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		659.00000	727	16.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		378.00000	343	16.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		170.00000	182	21.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,889.00000	1,798	21.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		95.00000	100	23.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.85	Put		2,814.00000	2,716	23.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		56.00000	57	25.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,775.00000	3,673	25.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		29.00000	31	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,748.00000	4,647	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,146.00000	3,248	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		15.00000	14	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,164.00000	2,266	19.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		33.00000	32	19.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,240.00000	1,336	16.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		109.00000	102	16.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		156.00000	167	21.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		2,025.00000	1,933	21.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		87.00000	92	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,956.00000	2,858	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		52.00000	53	25.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,921.00000	3,819	25.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		26.00000	28	26.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,895.00000	4,794	26.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,195.00000	3,298	24.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		14.00000	13	24.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,213.00000	2,315	19.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		32.00000	31	19.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,283.00000	1,380	16.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		102.00000	96	16.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		608.00000	673	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		427.00000	388	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		161.00000	172	21.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,980.00000	1,888	21.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		90.00000	95	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,909.00000	2,810	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		54.00000	54	25.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,873.00000	3,770	25.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		27.00000	29	26.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,846.00000	4,745	26.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,392.00000	3,495	25.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		11.00000	11	25.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,409.00000	2,511	20.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		28.00000	26	20.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,461.00000	1,558	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		80.00000	74	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		714.00000	785	16.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		333.00000	301	16.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		179.00000	193	21.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,798.00000	1,709	21.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.75	Call			101.00000	107	23.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,720.00000	2,622	23.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			59.00000	60	25.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,678.00000	3,576	25.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			32.00000	33	26.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,651.00000	4,549	26.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,442.00000	3,544	25.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			11.00000	10	25.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,458.00000	2,560	21.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			27.00000	26	21.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,506.00000	1,604	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			75.00000	69	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			743.00000	815	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			312.00000	281	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			184.00000	199	21.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,753.00000	1,665	21.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			104.00000	110	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,673.00000	2,576	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			60.00000	62	25.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,629.00000	3,528	25.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			33.00000	34	26.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,602.00000	4,500	26.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			3,639.00000	3,742	26.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			8.00000	8	26.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			2,654.00000	2,756	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			23.00000	22	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			1,690.00000	1,788	17.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			59.00000	53	17.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			865.00000	944	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			234.00000	210	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			207.00000	224	20.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,576.00000	1,490	20.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			117.00000	124	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			2,486.00000	2,390	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			67.00000	69	24.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			3,436.00000	3,335	24.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			38.00000	39	26.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			4,407.00000	4,305	26.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			3,788.00000	3,891	26.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			7.00000	7	26.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			2,802.00000	2,904	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			21.00000	20	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			1,829.00000	1,928	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			48.00000	44	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			966.00000	1,049	16.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.35	Put		185.00000	165	16.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		227.00000	247	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,446.00000	1,362	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		128.00000	137	22.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		2,347.00000	2,253	22.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		72.00000	75	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		3,291.00000	3,191	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		42.00000	44	26.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		4,261.00000	4,160	26.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		11.00000	12	27.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		6,230.00000	6,128	27.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		5.00000	6	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		8,224.00000	8,122	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		10.00000	11	28.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		6,379.00000	6,277	28.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		5.00000	5	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		8,374.00000	8,271	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,541.00000	3,643	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		10.00000	9	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		2,556.00000	2,658	21.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		25.00000	24	21.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		1,597.00000	1,695	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		66.00000	61	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		802.00000	878	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		271.00000	244	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		110.00000	117	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,579.00000	2,483	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		35.00000	37	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,504.00000	4,403	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		10.00000	11	28.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,479.00000	6,377	28.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		4.00000	5	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		8,473.00000	8,371	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		9.00000	10	28.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,578.00000	6,476	28.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		4.00000	5	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,573.00000	8,470	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,294.00000	3,396	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		13.00000	12	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		9.00000	10	28.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,728.00000	6,626	28.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		4.00000	4	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,723.00000	8,620	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		9.00000	10	28.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,828.00000	6,725	28.74	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 15/03/2010 Currency Future	19.95	Call			3.00000	4	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,822.00000	8,720	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			8.00000	9	28.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,977.00000	6,875	28.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			3.00000	4	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,972.00000	8,869	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			8.00000	9	28.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,927.00000	6,825	28.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			3.00000	4	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,922.00000	8,819	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			9.00000	10	28.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			6,678.00000	6,576	28.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			4.00000	4	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			8,673.00000	8,570	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			3,689.00000	3,792	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			8.00000	8	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			2,703.00000	2,806	22.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			22.00000	21	22.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			1,736.00000	1,834	17.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			55.00000	50	17.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			898.00000	978	16.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			217.00000	194	16.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			120.00000	128	22.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			2,439.00000	2,344	22.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			39.00000	41	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			4,358.00000	4,257	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			10.00000	11	27.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			6,329.00000	6,227	27.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			5.00000	6	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			8,324.00000	8,221	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			3,739.00000	3,841	26.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			8.00000	7	26.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			2,753.00000	2,855	22.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			22.00000	21	22.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			1,783.00000	1,881	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			52.00000	47	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			932.00000	1,013	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			201.00000	179	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			124.00000	133	22.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			2,393.00000	2,298	22.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			41.00000	42	26.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			4,310.00000	4,208	26.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			11.00000	12	27.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			6,280.00000	6,178	27.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			5.00000	6	30.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.40	Put		8,274.00000	8,172	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		3,590.00000	3,693	25.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		9.00000	8	25.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		2,605.00000	2,707	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		24.00000	23	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		1,643.00000	1,741	17.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		62.00000	57	17.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		833.00000	911	16.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		252.00000	227	16.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		113.00000	121	23.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		2,532.00000	2,436	23.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		36.00000	38	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		4,455.00000	4,354	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		10.00000	11	28.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put		6,429.00000	6,327	28.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call		5.00000	5	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put		8,424.00000	8,321	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call		9.00000	10	28.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put		6,628.00000	6,526	28.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call		4.00000	5	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put		8,623.00000	8,520	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call		9.00000	9	28.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put		6,878.00000	6,775	28.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call		3.00000	4	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put		8,872.00000	8,770	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call		9.00000	10	28.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put		6,778.00000	6,676	28.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call		4.00000	4	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put		8,773.00000	8,670	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call		3,491.00000	3,594	25.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put		10.00000	9	25.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call		2,507.00000	2,609	21.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put		26.00000	25	21.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call		1,552.00000	1,649	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put		71.00000	65	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call		772.00000	846	16.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put		291.00000	262	16.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call		359.00000	396	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put		878.00000	811	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call		107.00000	113	23.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put		2,626.00000	2,529	23.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call		34.00000	36	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put		4,553.00000	4,451	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call		10.00000	11	28.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put		6,529.00000	6,426	28.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.65	Call			4.00000	5	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			8,523.00000	8,421	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call			3,887.00000	3,990	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put			6.00000	6	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call			11.00000	12	27.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put			6,130.00000	6,028	27.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call			6.00000	6	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put			8,125.00000	8,022	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call			3,838.00000	3,940	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put			7.00000	6	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call			2,851.00000	2,953	23.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put			20.00000	19	23.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call			1,876.00000	1,975	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put			45.00000	41	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call			1,001.00000	1,086	16.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put			170.00000	152	16.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call			132.00000	141	22.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put			2,301.00000	2,207	22.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call			44.00000	45	26.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put			4,213.00000	4,111	26.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call			11.00000	12	27.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put			6,180.00000	6,078	27.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call			5.00000	6	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put			8,174.00000	8,072	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call			3,987.00000	4,089	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put			6.00000	5	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call			12.00000	13	27.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put			6,031.00000	5,929	27.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call			6.00000	7	30.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put			8,025.00000	7,922	30.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.41180		11.31080		0.00	0.00	0	200.00
€ / R On 14/06/2010 Currency Future	11.90	Call			29.00000	44	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put			618.00000	532	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call			20.00000	30	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put			709.00000	618	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call			13.00000	20	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put			802.00000	708	0.00	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.78700		249.64400		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			302.37600		301.54600		0.00	0.00	0	755.00
ALBI On 04/02/2010 Index Future			307.93600		307.09300		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			128.76500		128.58300		0.00	0.00	0	2.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
CRD1 On 04/02/2010 Index Future		131.13300	130.94900		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi		304.04000	303.21800		0.00	0.00	0	543.00
GOVI On 04/02/2010 jGovi		309.63100	308.79650		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future		363.53300	363.53300		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap		7.25231	7.26708		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.38800	8.41700		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.02900	8.05800		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.26000	8.29100		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.48200	8.52200		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.44600	8.48100		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.44400	8.48300		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		6.80900	6.83800		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra		6.79900	6.83900		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra		6.88900	6.94200		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra		7.21100	7.22200		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra		7.41000	7.46300		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote		7.38100	7.42300		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote		7.59900	7.63800		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote		8.24300	8.27600		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote		8.36500	8.39700		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote		8.40300	8.44100		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote		8.45200	8.49100		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod		6.96900	6.97100		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod		6.89600	6.90200		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod		6.92500	6.92900		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JROD On 31/12/2009 jRod				7.03600	7.03700		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future				293.18000	292.31100		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future				298.57100	297.68900		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future				7.27300	7.29100		0.88	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			4.00000	4	0.84	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			639.00000	624	0.84	0.00	0	0.00
R155 On 05/11/2009 Bond Future				7.32500	7.36000		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			841.00000	885	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			155.00000	137	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future				8.06200	8.10400		7.00	69,096.55	544	9,421.00
R157 On 05/11/2009 Bond Future	7.50	Call			279.00000	309	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			3,527.00000	3,335	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future				8.12900	8.17400		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,239.00000	1,314	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			3,410.00000	3,257	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future				8.17300	8.22100		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			3,288.00000	3,422	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			1,944.00000	1,846	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future				8.18400	8.23400		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			4,312.00000	4,456	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			1,947.00000	1,859	6.32	0.00	0	0.00
R186 On 05/11/2009 Bond Future				8.63600	8.68700		14.00	0.00	0	11,394.00
R186 On 05/11/2009 Bond Future	8.75	Call			2,785.00000	3,046	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			2,165.00000	1,922	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	9.00	Call			4,257.00000	4,595	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,228.00000	1,061	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			60.00000	70	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			12,716.00000	12,221	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			170.00000	197	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			9,996.00000	9,518	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future				8.67700	8.73000		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,248.00000	2,415	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			7,069.00000	6,718	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future				8.70900	8.76400		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			6,353.00000	6,660	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,114.00000	3,890	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future				8.72700	8.78300		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			8,250.00000	8,588	13.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 05/08/2010 Bond Future	9.25	Put			3,926.00000	3,728	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.12700		8.16900		6.50	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call			167.00000	186	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			3,007.00000	2,851	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.18400		8.22800		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			581.00000	620	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			3,540.00000	3,404	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.22300		8.27100		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			2,463.00000	2,566	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			1,594.00000	1,514	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.23000		8.28100		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			3,736.00000	3,862	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,162.00000	1,102	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.53800		8.58000		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			115.00000	126	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			6,362.00000	6,139	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.59900		8.64300		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,587.00000	1,667	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			4,021.00000	3,863	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.64400		8.69000		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			4,125.00000	4,264	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,509.00000	2,405	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.66500		8.71300		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			5,366.00000	5,516	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			2,658.00000	2,562	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.56300		8.60500		12.28	0.00	0	2,696.00
R204 On 05/11/2009 Bond Future	7.50	Call			115.00000	126	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			7,143.00000	6,898	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.61600		8.65900		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,709.00000	1,794	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			4,487.00000	4,317	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.65800		8.70300		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			4,496.00000	4,645	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			2,789.00000	2,677	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.68100		8.72700		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			5,541.00000	5,704	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			2,624.00000	2,524	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.17200		8.21500		5.75	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call			124.00000	139	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			2,613.00000	2,480	5.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 04/02/2010 Bond Future			8.24000	8.28500		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		460.00000	492	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		3,050.00000	2,935	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.29500	8.34400		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call		2,353.00000	2,444	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put		1,118.00000	1,059	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.31200	8.36500		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call		2,800.00000	2,901	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put		991.00000	939	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.70200	8.74300		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call		75.00000	82	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		8,249.00000	8,001	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.75400	8.79700		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		1,587.00000	1,668	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		5,004.00000	4,822	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			8.79900	8.84400		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call		5,050.00000	5,211	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put		2,663.00000	2,554	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			8.82600	8.87300		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call		6,088.00000	6,266	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put		2,499.00000	2,401	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.71100	8.75200		13.00	10,151.12	117	5,125.00
R208 On 05/11/2009 Bond Future	7.75	Call		99.00000	110	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		6,876.00000	6,623	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.76100	8.80300		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		1,896.00000	1,996	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		3,842.00000	3,676	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			8.80000	8.84400		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call		4,829.00000	4,997	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put		2,348.00000	2,242	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			8.82200	8.86800		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call		6,239.00000	6,423	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put		2,470.00000	2,371	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.16400	8.21500		18.25	5,606.09	70	3,093.00
R209 On 05/11/2009 Bond Future	7.50	Call		291.00000	337	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put		7,075.00000	6,665	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Call		6,774.00000	7,177	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put		272.00000	221	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call		34.00000	41	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		12,127.00000	11,678	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		109.00000	128	17.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 05/11/2009 Bond Future	7.25	Put			9,485.00000	9,049	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			11,947.00000	12,397	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			20.00000	15	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.18500		8.23700		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,218.00000	1,324	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			8,182.00000	7,827	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			13,630.00000	14,062	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			251.00000	222	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.19800		8.25100		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			5,634.00000	5,911	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			3,492.00000	3,301	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.19900		8.25400		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			7,650.00000	7,963	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			3,484.00000	3,312	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			300.20900		299.39800		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			305.72900		304.90600		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.51180		6.44450		17.33	0.00	0	4,310.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			218.00000	254	17.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			223.00000	192	17.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			245.00000	283	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			200.00000	172	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			218.00000	254	17.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			223.00000	192	17.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call			198.00000	227	17.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put			253.00000	215	17.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call			163.00000	187	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put			318.00000	275	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			179.00000	206	17.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			285.00000	244	17.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			179.00000	206	17.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			285.00000	244	17.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			147.00000	170	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			353.00000	308	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			147.00000	170	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			353.00000	308	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call			121.00000	140	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put			426.00000	378	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			133.00000	154	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			389.00000	342	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			99.00000	115	18.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			505.00000	453	18.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			99.00000	115	18.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.85	Put		505.00000	453	18.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		109.00000	127	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		465.00000	415	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		109.00000	127	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		465.00000	415	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		90.00000	104	19.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		545.00000	492	19.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		245.00000	283	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		200.00000	172	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		273.00000	314	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		179.00000	152	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		133.00000	154	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		389.00000	342	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		303.00000	347	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		159.00000	135	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		303.00000	347	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		159.00000	135	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		335.00000	381	18.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		141.00000	119	18.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		90.00000	104	19.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		545.00000	492	19.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		74.00000	86	19.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		629.00000	574	19.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		61.00000	71	20.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		716.00000	659	20.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		50.00000	58	20.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		806.00000	747	20.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		42.00000	48	21.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		897.00000	837	21.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		81.00000	94	19.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		587.00000	533	19.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		67.00000	78	19.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		673.00000	616	19.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		55.00000	64	20.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		761.00000	702	20.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		81.00000	94	19.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		587.00000	533	19.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		55.00000	64	20.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		761.00000	702	20.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		46.00000	53	20.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		851.00000	791	20.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		67.00000	78	19.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		673.00000	616	19.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,595.00000	5,662	39.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	39.57	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	2.35	Call		4,095.00000	4,162	39.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	39.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,595.00000	2,662	31.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	31.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,104.00000	1,170	21.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		10.00000	8	21.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		8.00000	9	25.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,914.00000	1,847	25.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		1.00000	2	32.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,407.00000	3,340	32.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		1.00000	1	37.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,906.00000	4,839	37.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	42.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,406.00000	6,339	42.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,845.00000	5,912	39.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	39.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,345.00000	4,412	39.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	39.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,845.00000	2,912	32.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	32.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,350.00000	1,416	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		5.00000	5	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		11.00000	13	24.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,667.00000	1,601	24.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		2.00000	2	31.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,157.00000	3,090	31.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		1.00000	1	36.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,656.00000	4,589	36.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	41.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,156.00000	6,089	41.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,895.00000	5,962	39.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	39.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,395.00000	4,462	39.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	39.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,895.00000	2,962	33.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	33.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,399.00000	1,466	24.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		5.00000	4	24.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		12.00000	14	24.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,618.00000	1,552	24.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		2.00000	2	30.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,107.00000	3,040	30.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		1.00000	1	36.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,606.00000	4,539	36.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	41.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,106.00000	6,039	41.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		440.00000	492	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		96.00000	80	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		369.00000	416	18.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		124.00000	105	18.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		599.00000	656	19.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		54.00000	44	19.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		517.00000	572	18.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		73.00000	60	18.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		404.00000	453	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		109.00000	91	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		369.00000	416	18.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		124.00000	105	18.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		478.00000	531	18.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		84.00000	69	18.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		273.00000	314	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		179.00000	152	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		557.00000	613	19.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		63.00000	52	19.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,095.00000	3,162	34.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	34.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,095.00000	2,162	29.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		1.00000	1	29.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		1.00000	1	33.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,907.00000	3,839	33.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	41.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,906.00000	5,839	41.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	48.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,906.00000	7,838	48.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		3,995.00000	4,062	39.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	39.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		2,995.00000	3,062	33.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	33.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		1,996.00000	2,063	29.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		1.00000	1	29.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,007.00000	1,072	20.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		12.00000	10	20.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		7.00000	8	26.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		2,013.00000	1,946	26.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		1.00000	1	34.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		4,006.00000	3,939	34.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		0.00000	0	41.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		6,006.00000	5,939	41.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	48.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		8,006.00000	7,938	48.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.50	Call			3,945.00000	4,012	39.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	39.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			2,945.00000	3,012	33.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	33.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			1,946.00000	2,013	29.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			1.00000	1	29.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			959.00000	1,023	20.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			14.00000	11	20.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			7.00000	8	26.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			2,062.00000	1,996	26.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			1.00000	1	34.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			4,056.00000	3,989	34.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			0.00000	0	41.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			6,056.00000	5,989	41.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	48.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			8,056.00000	7,988	48.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			3,895.00000	3,962	39.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	39.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			1,896.00000	1,963	28.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			2.00000	1	28.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			912.00000	975	20.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			17.00000	14	20.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			6.00000	7	26.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			2,112.00000	2,045	26.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			1.00000	1	34.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			4,106.00000	4,039	34.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	48.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			8,106.00000	8,038	48.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			3,845.00000	3,912	38.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	38.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			1,846.00000	1,913	28.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			2.00000	2	28.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			865.00000	928	20.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			21.00000	16	20.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			6.00000	7	27.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			2,161.00000	2,095	27.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			1.00000	1	34.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			4,156.00000	4,089	34.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	48.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			8,156.00000	8,088	48.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			3,795.00000	3,862	38.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	38.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			2,795.00000	2,862	32.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	32.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			1,797.00000	1,864	27.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.65	Put		2.00000	2	27.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		819.00000	881	19.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		24.00000	20	19.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		5.00000	6	27.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		2,211.00000	2,144	27.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		1.00000	1	35.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		4,206.00000	4,139	35.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		0.00000	0	42.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		6,206.00000	6,139	42.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	48.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		8,206.00000	8,138	48.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,045.00000	4,112	39.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	39.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,045.00000	3,112	33.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	33.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,046.00000	2,113	29.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		1.00000	1	29.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,055.00000	1,121	21.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		11.00000	9	21.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		8.00000	9	26.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,963.00000	1,897	26.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		1.00000	1	34.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,956.00000	3,889	34.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		0.00000	0	41.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,956.00000	5,889	41.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	48.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,956.00000	7,888	48.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		3,745.00000	3,812	38.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	38.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		2,745.00000	2,812	32.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	32.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		1,747.00000	1,814	27.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		2.00000	2	27.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		773.00000	835	19.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		29.00000	23	19.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		5.00000	6	27.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		2,261.00000	2,194	27.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		1.00000	1	35.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		4,256.00000	4,189	35.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	42.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		6,256.00000	6,189	42.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	48.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		8,256.00000	8,188	48.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		3,695.00000	3,762	38.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	38.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.75	Call			2,695.00000	2,762	32.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	32.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call			1,697.00000	1,764	27.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put			3.00000	2	27.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call			729.00000	789	19.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put			34.00000	27	19.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call			5.00000	5	27.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put			2,310.00000	2,244	27.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call			1.00000	1	35.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			4,306.00000	4,239	35.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			0.00000	0	42.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put			6,306.00000	6,239	42.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	48.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			8,306.00000	8,238	48.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			3,545.00000	3,612	37.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	37.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			2,545.00000	2,612	31.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put			0.00000	0	31.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call			1,548.00000	1,615	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put			4.00000	3	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call			4.00000	4	28.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put			2,459.00000	2,393	28.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call			1.00000	1	35.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put			4,456.00000	4,389	35.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call			0.00000	0	43.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put			6,456.00000	6,389	43.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call			0.00000	0	48.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put			8,456.00000	8,388	48.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call			3,645.00000	3,712	37.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put			0.00000	0	37.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call			2,645.00000	2,712	32.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put			0.00000	0	32.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call			1,647.00000	1,714	26.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put			3.00000	2	26.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call			684.00000	744	19.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put			40.00000	32	19.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call			4.00000	5	27.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put			2,360.00000	2,293	27.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call			1.00000	1	35.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put			4,356.00000	4,289	35.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call			0.00000	0	42.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put			6,356.00000	6,289	42.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call			0.00000	0	48.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put			8,356.00000	8,288	48.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call			3,595.00000	3,662	37.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	37.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,598.00000	1,664	26.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		3.00000	3	26.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		641.00000	700	19.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		47.00000	38	19.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		4.00000	5	28.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,410.00000	2,343	28.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		1.00000	1	35.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,406.00000	4,339	35.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	48.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,406.00000	8,338	48.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.56240	6.49520		17.97	0.00	0	108.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		325.00000	359	17.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		330.00000	296	17.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		348.00000	383	17.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		303.00000	271	17.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		306.00000	335	17.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		361.00000	323	17.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		271.00000	297	18.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		426.00000	385	18.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		288.00000	316	18.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		393.00000	353	18.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		288.00000	316	18.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		393.00000	353	18.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		255.00000	280	18.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		460.00000	418	18.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		255.00000	280	18.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		460.00000	418	18.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		227.00000	249	19.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		532.00000	487	19.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		241.00000	264	18.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		495.00000	452	18.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		227.00000	249	19.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		532.00000	487	19.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		202.00000	222	19.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		607.00000	559	19.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		214.00000	235	19.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		569.00000	522	19.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		190.00000	209	19.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		645.00000	597	19.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		372.00000	409	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		277.00000	247	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		424.00000	465	17.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		229.00000	202	17.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		180.00000	198	19.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	7.00	Put			685.00000	635	19.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			161.00000	177	20.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			766.00000	714	20.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			482.00000	526	17.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			187.00000	163	17.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			513.00000	558	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			167.00000	145	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			453.00000	494	17.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			207.00000	182	17.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			398.00000	436	17.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			252.00000	224	17.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call			578.00000	626	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			133.00000	114	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			612.00000	662	17.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			117.00000	100	17.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			545.00000	591	17.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			149.00000	129	17.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			482.00000	526	17.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			187.00000	163	17.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			424.00000	465	17.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			229.00000	202	17.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,095.00000	4,162	25.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	25.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,095.00000	3,163	30.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,098.00000	2,167	25.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			3.00000	4	25.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,116.00000	1,181	17.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			21.00000	18	17.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			50.00000	53	25.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,954.00000	1,891	25.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			5.00000	6	28.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,910.00000	3,844	28.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			2.00000	2	32.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,906.00000	5,839	32.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			1.00000	1	36.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,905.00000	7,838	36.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			3,995.00000	4,062	25.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	25.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			2,995.00000	3,063	31.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			0.00000	1	31.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,001.00000	2,067	24.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			6.00000	5	24.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,019.00000	1,084	16.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			24.00000	21	16.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	8.50	Call			46.00000	50	26.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			2,051.00000	1,987	26.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			5.00000	6	28.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			4,010.00000	3,943	28.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			2.00000	2	33.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			6,006.00000	5,939	33.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			1.00000	1	36.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			8,005.00000	7,938	36.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			3,945.00000	4,012	25.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	25.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			2,945.00000	3,013	31.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			0.00000	1	31.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			1,951.00000	2,018	24.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			6.00000	6	24.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			974.00000	1,036	16.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			29.00000	23	16.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			44.00000	48	26.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put			2,098.00000	2,036	26.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call			5.00000	5	28.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			4,060.00000	3,993	28.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			2.00000	2	33.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put			6,056.00000	5,989	33.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call			1.00000	1	36.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put			8,055.00000	7,988	36.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call			3,895.00000	3,962	25.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call			2,895.00000	2,963	31.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			0.00000	1	31.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			1,902.00000	1,968	24.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			6.00000	6	24.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			930.00000	991	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			35.00000	28	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			41.00000	45	26.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			2,146.00000	2,083	26.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			5.00000	5	28.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			4,109.00000	4,043	28.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			2.00000	2	33.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			6,106.00000	6,039	33.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			1.00000	1	36.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			8,105.00000	8,038	36.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			930.00000	991	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			35.00000	28	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			3,795.00000	3,862	26.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	26.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			2,795.00000	2,864	30.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	3.70	Put		0.00000	1	30.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		1,803.00000	1,869	23.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		7.00000	7	23.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		845.00000	903	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		49.00000	40	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		37.00000	41	26.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		2,241.00000	2,178	26.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		4.00000	5	29.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		4,209.00000	4,142	29.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		1.00000	2	33.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		6,206.00000	6,139	33.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		0.00000	1	36.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		8,205.00000	8,138	36.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		3,845.00000	3,912	25.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	25.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		2,845.00000	2,914	30.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		0.00000	1	30.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		1,852.00000	1,919	23.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		7.00000	6	23.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		887.00000	946	16.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		42.00000	34	16.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		39.00000	43	26.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		2,194.00000	2,131	26.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		4.00000	5	29.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		4,159.00000	4,092	29.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		1.00000	2	33.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		6,156.00000	6,089	33.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		1.00000	1	36.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		8,155.00000	8,088	36.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,045.00000	4,112	25.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	25.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,045.00000	3,113	31.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	0	31.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,049.00000	2,117	25.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		4.00000	5	25.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,068.00000	1,132	17.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		22.00000	20	17.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		48.00000	52	26.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		2,003.00000	1,939	26.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		5.00000	6	28.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,960.00000	3,893	28.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		2.00000	2	33.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,956.00000	5,889	33.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		1.00000	1	36.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,955.00000	7,888	36.38	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	2.75	Call		3,745.00000	3,812	26.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	26.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		2,745.00000	2,814	30.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		0.00000	1	30.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		1,753.00000	1,820	22.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		8.00000	7	22.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		803.00000	860	16.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		58.00000	48	16.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		35.00000	38	26.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		2,289.00000	2,226	26.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		4.00000	5	29.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		4,259.00000	4,192	29.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		1.00000	2	33.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		6,256.00000	6,189	33.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		0.00000	1	36.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		8,255.00000	8,188	36.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		3,645.00000	3,712	27.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	27.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		2,645.00000	2,714	29.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		0.00000	2	29.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		1,654.00000	1,721	22.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		9.00000	8	22.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		723.00000	778	16.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		78.00000	65	16.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		31.00000	34	26.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		2,386.00000	2,322	26.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		4.00000	4	29.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		4,359.00000	4,292	29.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		1.00000	1	33.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		6,356.00000	6,289	33.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		0.00000	0	36.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		8,355.00000	8,288	36.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,545.00000	3,612	27.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	27.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		2,545.00000	2,614	28.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		0.00000	2	28.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		1,556.00000	1,622	21.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		11.00000	10	21.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		648.00000	700	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		103.00000	87	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		27.00000	30	26.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		2,482.00000	2,418	26.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		4.00000	4	29.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,458.00000	4,392	29.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		1.00000	1	33.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,456.00000	6,389	33.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		0.00000	0	36.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		8,455.00000	8,388	36.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		3,595.00000	3,662	27.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	27.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		2,595.00000	2,664	29.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		0.00000	2	29.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		1,605.00000	1,671	21.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		10.00000	9	21.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		685.00000	738	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		90.00000	76	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		29.00000	32	26.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,434.00000	2,370	26.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		4.00000	4	29.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		4,409.00000	4,342	29.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		1.00000	1	33.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		6,406.00000	6,339	33.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		0.00000	0	36.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		8,405.00000	8,338	36.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		3,695.00000	3,762	26.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	26.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		2,695.00000	2,764	29.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		0.00000	1	29.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		1,704.00000	1,770	22.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		9.00000	8	22.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		763.00000	818	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		68.00000	56	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		33.00000	36	26.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		2,337.00000	2,274	26.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		4.00000	4	29.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		4,309.00000	4,242	29.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		1.00000	1	33.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		6,306.00000	6,239	33.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		0.00000	1	36.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		8,305.00000	8,238	36.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			6.60310	6.53850		18.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call		406.00000	438	18.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put		417.00000	385	18.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call		427.00000	461	18.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put		389.00000	358	18.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call		352.00000	379	18.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put		514.00000	476	18.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call		4,039.00000	4,103	33.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put		0.00000	0	33.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call		3,040.00000	3,105	28.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	3.50	Put		2.00000	2	28.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call		2,049.00000	2,112	22.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put		10.00000	9	22.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call		1,088.00000	1,148	17.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put		50.00000	45	17.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call		89.00000	95	25.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put		2,051.00000	1,992	25.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call		23.00000	25	28.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put		3,985.00000	3,922	28.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call		4.00000	4	29.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put		5,965.00000	5,901	29.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call		2.00000	2	32.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put		7,963.00000	7,899	32.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call		3,989.00000	4,053	33.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put		0.00000	0	33.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call		2,991.00000	3,055	28.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put		2.00000	2	28.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call		1,999.00000	2,063	22.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put		11.00000	10	22.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call		1,042.00000	1,102	16.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put		54.00000	49	16.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call		87.00000	92	25.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put		2,098.00000	2,039	25.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call		23.00000	24	29.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put		4,034.00000	3,971	29.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call		4.00000	4	29.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put		6,015.00000	5,951	29.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call		2.00000	2	32.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put		8,013.00000	7,949	32.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call		0.00000	4,003	33.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put		0.00000	0	33.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call		0.00000	3,005	27.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put		0.00000	2	27.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call		0.00000	2,014	21.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put		0.00000	11	21.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call		0.00000	1,056	16.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put		0.00000	53	16.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call		0.00000	416	18.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put		0.00000	413	18.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call		0.00000	90	25.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put		0.00000	2,087	25.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call		0.00000	24	29.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put		0.00000	4,021	29.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call		0.00000	4	29.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put		0.00000	6,001	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 14/06/2010 Currency Future	14.60	Call		0.00000	2	32.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put		0.00000	7,999	32.52	0.00	0	0.00
Total for Derivatives:							301,992,673.55	9,689	949,350.00
Grand Total:							301,992,673.55	9,689	949,350.00