



Daily MTM Report

Daily summary for 13/10/2009

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			7.33100	7.33500			0.00	0	0.00
R155 On 31/08/2011 Bond			7.62000	7.57000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.49000	8.42000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.07000	9.01000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.55500	8.48000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.00000	8.92000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.02500	8.94500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.62000	8.54000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.16000	9.09000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.16000	9.08500			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			8.66000	8.60500			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/12/2009 Currency Future			7.44400	7.38740		18.47	36,512,820.00	4,905	349,210.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		299.00000	334	18.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		162.00000	140	18.48	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		220.00000	248	18.47	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		233.00000	204	18.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		126.00000	140	19.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		438.00000	396	19.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		47.00000	52	22.91	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		910.00000	858	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		200.00000	223	18.47	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		263.00000	229	18.47	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		200.00000	223	18.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		263.00000	229	18.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		166.00000	185	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		329.00000	291	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		183.00000	203	18.74	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		295.00000	259	18.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		138.00000	154	19.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		400.00000	360	19.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		114.00000	127	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		477.00000	433	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		104.00000	116	20.41	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		517.00000	472	20.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		166.00000	185	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		329.00000	291	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		151.00000	169	19.30	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		364.00000	325	19.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		72.00000	80	21.52	0.00	0	2,560.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		685.00000	636	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		40.00000	44	23.46	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		1,002.00000	950	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		87.00000	97	20.96	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		599.00000	553	20.96	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		114.00000	127	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		477.00000	433	20.13	0.00	0	200.00

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	8.05	Call			66.00000	74	21.80	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			729.00000	680	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			126.00000	140	19.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			438.00000	396	19.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			12.00000	13	28.18	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,825.00000	1,769	28.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			0.00000	0	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,813.00000	4,756	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	39.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			6,013.00000	5,956	39.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	43.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			7,213.00000	7,156	43.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			18.00000	19	26.51	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,530.00000	1,475	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			330.00000	365	18.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			142.00000	121	18.49	0.00	0	5,000.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			79.00000	88	21.24	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			642.00000	594	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			79.00000	88	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			642.00000	594	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			61.00000	67	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			773.00000	723	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			51.00000	56	22.63	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			864.00000	812	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			51.00000	56	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			864.00000	812	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	38.02	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,613.00000	5,556	38.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1.00000	1	30.89	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			3,164.00000	3,107	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	35.29	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,913.00000	4,856	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			4.00000	4	30.11	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,516.00000	2,460	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			66.00000	74	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			729.00000	680	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			245.00000	275	18.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			207.00000	181	18.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			95.00000	106	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			558.00000	512	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			20.00000	22	25.96	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,433.00000	1,378	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			23.00000	25	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,336.00000	1,281	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			56.00000	62	22.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.15	Put			818.00000	768	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			43.00000	48	23.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			956.00000	904	23.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			37.00000	40	23.74	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			1,049.00000	996	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			31.00000	34	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			1,144.00000	1,090	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			29.00000	32	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,192.00000	1,138	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			34.00000	37	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			1,096.00000	1,043	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			43.00000	48	23.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			956.00000	904	23.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			34.00000	37	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			1,096.00000	1,043	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			40.00000	44	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			1,002.00000	950	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			8.00000	9	29.63	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			2,120.00000	2,065	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			29.00000	32	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,192.00000	1,138	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			27.00000	29	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,239.00000	1,185	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			27.00000	29	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,239.00000	1,185	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			22.00000	23	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			1,384.00000	1,329	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			25.00000	27	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,288.00000	1,233	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			16.00000	18	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,579.00000	1,524	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			18.00000	19	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,530.00000	1,475	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			19.00000	20	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,481.00000	1,426	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			23.00000	25	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,336.00000	1,281	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			15.00000	17	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,628.00000	1,573	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			13.00000	14	27.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,775.00000	1,720	27.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			11.00000	11	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,923.00000	1,867	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			10.00000	10	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			2,022.00000	1,966	29.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.45	Call			9.00000	10	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			2,071.00000	2,016	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			11.00000	11	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,923.00000	1,867	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			7.00000	8	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			2,170.00000	2,114	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			9.00000	10	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			2,071.00000	2,016	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			4.00000	5	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,417.00000	2,361	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			2.00000	2	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,765.00000	2,708	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			3.00000	3	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,615.00000	2,559	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			4.00000	4	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,466.00000	2,410	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			4.00000	4	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,466.00000	2,410	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			3.00000	3	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,665.00000	2,609	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1.00000	2	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,964.00000	2,908	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1.00000	1	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			3,064.00000	3,007	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1.00000	1	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			3,114.00000	3,057	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1.00000	1	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			3,213.00000	3,157	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1.00000	1	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,413.00000	3,357	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			0.00000	0	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,663.00000	3,606	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			0.00000	0	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,613.00000	3,556	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			0.00000	1	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,513.00000	3,457	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			2.00000	2	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,914.00000	2,858	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1.00000	1	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			3,014.00000	2,957	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1.00000	1	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			3,263.00000	3,207	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			1.00000	1	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,363.00000	3,307	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1.00000	1	31.19	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	10.80	Put			3,413.00000	3,357	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			2.00000	2	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,815.00000	2,758	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			2.00000	3	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,715.00000	2,659	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1.00000	1	30.89	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			3,164.00000	3,107	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1.00000	1	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			3,313.00000	3,257	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			2.00000	3	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,715.00000	2,659	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			0.00000	0	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			3,763.00000	3,706	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			0.00000	0	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			3,713.00000	3,656	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			0.00000	0	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,913.00000	3,856	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			0.00000	0	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			3,813.00000	3,756	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	35.29	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,913.00000	4,856	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			0.00000	0	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			4,213.00000	4,156	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			0.00000	0	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			4,113.00000	4,056	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			0.00000	0	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			4,613.00000	4,556	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			0.00000	0	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			5,013.00000	4,956	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	37.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,413.00000	5,356	37.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			0.00000	0	38.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,813.00000	5,756	38.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,513.00000	4,456	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			0.00000	0	36.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			5,313.00000	5,256	36.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	38.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,713.00000	5,656	38.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			14.00000	15	27.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,726.00000	1,671	27.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			5.00000	6	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,318.00000	2,262	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	34.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,713.00000	4,656	34.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.30	Call			0.00000	0	39.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,913.00000	5,856	39.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			6.00000	7	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,219.00000	2,163	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			2.00000	2	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,815.00000	2,758	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			0.00000	0	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			4,013.00000	3,956	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			5,213.00000	5,156	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			20.00000	22	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,433.00000	1,378	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,413.00000	4,356	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	40.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			6,213.00000	6,156	40.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			5,113.00000	5,056	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	38.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,713.00000	5,656	38.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	40.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,313.00000	6,256	40.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	0	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,313.00000	4,256	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,513.00000	5,456	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	39.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			6,113.00000	6,056	39.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	37.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,413.00000	5,356	37.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			10.00000	11	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,973.00000	1,917	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			3.00000	4	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,566.00000	2,510	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	0	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			4,363.00000	4,306	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,963.00000	4,906	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	37.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,563.00000	5,506	37.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	40.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			6,163.00000	6,106	40.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,413.00000	4,356	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			11.00000	12	28.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,874.00000	1,818	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			0.00000	0	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,663.00000	3,606	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,263.00000	4,206	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			0.00000	0	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			4,863.00000	4,806	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	37.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,463.00000	5,406	37.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			14.00000	15	27.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,726.00000	1,671	27.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	34.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,713.00000	4,656	34.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			5.00000	5	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			2,367.00000	2,311	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			0.00000	0	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			3,563.00000	3,506	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,163.00000	4,106	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			0.00000	0	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			4,763.00000	4,706	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			0.00000	0	39.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			5,863.00000	5,806	39.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			0.00000	0	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,913.00000	3,856	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			19.00000	20	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,481.00000	1,426	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			0.00000	0	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,863.00000	3,806	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,463.00000	4,406	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			12.00000	13	28.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,825.00000	1,769	28.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			0.00000	0	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,963.00000	3,906	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			0.00000	0	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			4,563.00000	4,506	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			0.00000	0	36.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			5,163.00000	5,106	36.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			0.00000	0	40.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			6,363.00000	6,306	40.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,513.00000	4,456	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	41.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			6,513.00000	6,456	41.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	41.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			6,413.00000	6,356	41.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,463.00000	4,406	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	35.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			5,063.00000	5,006	35.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	40.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			6,263.00000	6,206	40.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,613.00000	6,556	41.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,263.00000	4,206	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	37.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,463.00000	5,406	37.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	41.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,663.00000	6,606	41.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	39.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			6,063.00000	6,006	39.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	39.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,963.00000	5,906	39.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			25.00000	27	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,288.00000	1,233	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	36.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,263.00000	5,206	36.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	38.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,663.00000	5,606	38.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			330.00000	365	18.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			142.00000	121	18.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			16.00000	18	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,579.00000	1,524	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			1.00000	1	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,463.00000	3,407	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,163.00000	4,106	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	39.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,963.00000	5,906	39.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			271.00000	303	18.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			184.00000	159	18.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			544.00000	590	18.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			56.00000	46	18.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			126.00000	140	19.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			438.00000	396	19.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			585.00000	632	18.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			47.00000	38	18.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			2.00000	2	30.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,765.00000	2,708	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		504.00000	549	18.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		67.00000	55	18.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		2.00000	2	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,864.00000	2,808	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		0.00000	0	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,963.00000	4,906	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		504.00000	549	18.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		67.00000	55	18.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		627.00000	675	18.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		39.00000	31	18.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		3,837.00000	3,894	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		2,338.00000	2,394	28.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		0.00000	0	28.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		851.00000	904	18.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		14.00000	10	18.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		0.00000	0	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		8,163.00000	8,106	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		4,087.00000	4,144	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,587.00000	2,644	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		1,092.00000	1,148	19.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		5.00000	4	19.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		104.00000	116	20.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		517.00000	472	20.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		0.00000	0	46.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		7,913.00000	7,856	46.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		0.00000	0	36.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		5,263.00000	5,206	36.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		2,387.00000	2,444	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		0.00000	0	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		1,390.00000	1,446	22.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		2.00000	2	22.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		466.00000	509	18.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		79.00000	65	18.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,589.00000	1,645	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		1.00000	1	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		0.00000	0	45.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		7,763.00000	7,706	45.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		2,637.00000	2,694	29.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		0.00000	0	29.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		1,639.00000	1,695	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		1.00000	1	24.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.75	Call			670.00000	720	18.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			32.00000	26	18.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	46.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,863.00000	7,806	46.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,537.00000	2,594	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,539.00000	1,595	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			1.00000	1	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	46.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,963.00000	7,906	46.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,487.00000	2,544	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,489.00000	1,545	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			2.00000	1	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	46.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			8,013.00000	7,956	46.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			2,737.00000	2,794	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			1,738.00000	1,795	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			1.00000	1	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			759.00000	811	18.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			21.00000	17	18.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			2,787.00000	2,844	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			1,788.00000	1,845	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			1.00000	1	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			805.00000	857	18.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			17.00000	13	18.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	45.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,713.00000	7,656	45.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			2,937.00000	2,994	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			1,938.00000	1,994	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			1.00000	0	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			946.00000	1,000	18.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			8.00000	6	18.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			3.00000	4	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,566.00000	2,510	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	45.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,563.00000	7,506	45.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,037.00000	3,094	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,038.00000	2,094	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			0.00000	0	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,043.00000	1,099	19.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.35	Put			6.00000	5	19.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	44.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,463.00000	7,406	44.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,087.00000	3,144	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,088.00000	2,144	27.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			0.00000	0	27.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	44.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,413.00000	7,356	44.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,137.00000	3,194	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,138.00000	2,194	27.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			0.00000	0	27.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,142.00000	1,198	20.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			4.00000	4	20.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	44.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,363.00000	7,306	44.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			2,987.00000	3,044	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			1,988.00000	2,044	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			0.00000	0	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			994.00000	1,049	18.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			7.00000	5	18.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	44.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,513.00000	7,456	44.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,337.00000	3,394	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,340.00000	1,396	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			3.00000	2	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			430.00000	471	18.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			92.00000	77	18.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	43.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			7,163.00000	7,106	43.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,437.00000	3,494	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,437.00000	2,494	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,439.00000	1,496	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			2.00000	2	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			0.00000	0	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			4,063.00000	4,006	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	43.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			7,063.00000	7,006	43.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	41.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,563.00000	6,506	41.53	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	15.95	Call			0.00000	0	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,563.00000	8,506	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,663.00000	4,606	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,663.00000	8,606	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,237.00000	3,294	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,238.00000	2,294	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,241.00000	1,297	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			3.00000	3	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			361.00000	399	18.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			124.00000	105	18.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	42.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,763.00000	6,706	42.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,763.00000	8,706	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	42.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,863.00000	6,806	42.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,863.00000	8,806	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,187.00000	3,244	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,188.00000	2,244	27.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	27.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,191.00000	1,247	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			4.00000	3	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	42.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,813.00000	6,756	42.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,813.00000	8,756	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	43.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			7,013.00000	6,956	43.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			9,013.00000	8,956	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			9,063.00000	9,006	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			2,887.00000	2,944	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			1,888.00000	1,945	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			1.00000	1	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			898.00000	952	18.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			11.00000	8	18.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	43.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.50	Put		7,113.00000	7,056	43.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		9,113.00000	9,056	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		0.00000	0	42.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,913.00000	6,856	42.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,913.00000	8,856	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		3,387.00000	3,444	28.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	28.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	0	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		8,613.00000	8,556	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		3,537.00000	3,594	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		0.00000	0	41.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		6,463.00000	6,406	41.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		0.00000	0	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		8,463.00000	8,406	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,287.00000	3,344	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,288.00000	2,344	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		0.00000	0	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		1,290.00000	1,346	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		3.00000	2	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		395.00000	434	18.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		107.00000	90	18.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		0.00000	0	42.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,713.00000	6,656	42.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,713.00000	8,656	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		3,487.00000	3,544	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		8,513.00000	8,456	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		0.00000	0	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,963.00000	6,906	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,963.00000	8,906	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call		3,587.00000	3,644	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put		0.00000	0	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,587.00000	2,644	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,589.00000	1,645	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		1.00000	1	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		627.00000	675	18.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		39.00000	31	18.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	0	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,413.00000	8,356	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,637.00000	3,694	27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,363.00000	8,306	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			3,737.00000	3,794	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			6.00000	6	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			2,268.00000	2,212	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			8,263.00000	8,206	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			3,787.00000	3,844	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			6.00000	7	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,219.00000	2,163	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			8,213.00000	8,156	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,687.00000	3,744	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,687.00000	2,744	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,688.00000	1,745	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			1.00000	1	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			714.00000	765	18.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			26.00000	21	18.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			5.00000	6	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,318.00000	2,262	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,313.00000	8,256	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,837.00000	3,894	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			2,837.00000	2,894	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			1,838.00000	1,895	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			1.00000	1	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			851.00000	904	18.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			14.00000	10	18.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			3,887.00000	3,944	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			8,113.00000	8,056	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			3,937.00000	3,994	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			2,937.00000	2,994	31.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	0	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		1,938.00000	1,994	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		1.00000	0	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		946.00000	1,000	18.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		8.00000	6	18.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		8,063.00000	8,006	46.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Call		0.00000	4,044	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Put		0.00000	0	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.57200	7.51470		18.75	2,082,300.00	275	30,646.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		532.00000	569	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		218.00000	197	18.49	0.00	0	110.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		372.00000	401	18.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		357.00000	329	18.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		284.00000	304	19.56	0.00	0	10.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		519.00000	482	19.56	48,200,000.00	100	100.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		112.00000	120	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		1,298.00000	1,248	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		334.00000	357	18.95	0.00	0	17.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		419.00000	385	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		352.00000	377	18.75	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		387.00000	355	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		300.00000	321	19.36	0.00	0	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		485.00000	449	19.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call		269.00000	289	19.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put		555.00000	517	19.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		242.00000	260	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		628.00000	588	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		316.00000	339	19.15	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		451.00000	417	19.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		662.00000	704	18.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		147.00000	132	18.35	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		255.00000	274	19.96	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		591.00000	552	19.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		188.00000	201	21.18	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		823.00000	779	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		300.00000	321	19.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		485.00000	449	19.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		20.00000	22	31.10	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,556.00000	3,500	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		5.00000	6	31.74	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,791.00000	4,734	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		134.00000	143	22.60	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		1,120.00000	1,071	22.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		78.00000	83	25.24	0.00	0	18,339.00

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	9.15	Put		1,713.00000	1,661	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		46.00000	49	27.71	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,381.00000	2,327	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		154.00000	165	21.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		990.00000	943	21.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		54.00000	57	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		2,189.00000	2,135	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		208.00000	222	20.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		743.00000	700	20.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		197.00000	211	20.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		783.00000	739	20.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		219.00000	234	20.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		704.00000	662	20.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		179.00000	191	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		864.00000	819	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		141.00000	150	22.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		1,076.00000	1,028	22.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		147.00000	157	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		1,033.00000	985	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		162.00000	173	21.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		947.00000	901	21.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call		170.00000	182	21.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put		905.00000	860	21.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		128.00000	137	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		1,164.00000	1,115	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call		117.00000	125	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put		1,253.00000	1,203	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		123.00000	131	23.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		1,208.00000	1,159	23.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		108.00000	115	23.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		1,343.00000	1,293	23.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		95.00000	101	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		1,480.00000	1,429	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		84.00000	89	24.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		1,620.00000	1,567	24.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		91.00000	97	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,527.00000	1,475	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		99.00000	105	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		1,434.00000	1,383	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		70.00000	74	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,855.00000	1,802	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		65.00000	69	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,951.00000	1,897	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		59.00000	62	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		2,094.00000	2,040	26.86	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	9.45	Call			63.00000	67	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,998.00000	1,945	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			54.00000	57	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,189.00000	2,135	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			16.00000	17	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			4,001.00000	3,945	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			56.00000	60	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			2,141.00000	2,088	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			44.00000	47	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,430.00000	2,375	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			39.00000	42	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,575.00000	2,520	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			33.00000	35	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,818.00000	2,763	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			38.00000	40	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,623.00000	2,568	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			43.00000	45	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,478.00000	2,423	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			43.00000	45	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,478.00000	2,423	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			37.00000	39	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,672.00000	2,617	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			37.00000	39	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,672.00000	2,617	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			29.00000	30	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			3,014.00000	2,958	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			28.00000	29	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			3,063.00000	3,007	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			30.00000	31	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,965.00000	2,909	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			27.00000	28	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			3,112.00000	3,056	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			24.00000	26	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			3,260.00000	3,204	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			21.00000	22	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			3,506.00000	3,450	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			18.00000	19	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,754.00000	3,697	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			19.00000	20	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,704.00000	3,648	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			20.00000	21	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,605.00000	3,549	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			19.00000	20	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,655.00000	3,598	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			23.00000	24	30.53	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 15/03/2010 Currency Future	10.85	Put		3,358.00000	3,302	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		24.00000	25	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,309.00000	3,253	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		22.00000	23	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		3,457.00000	3,401	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		20.00000	22	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,556.00000	3,500	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		22.00000	24	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,408.00000	3,352	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		25.00000	27	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		3,211.00000	3,155	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		27.00000	28	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		3,112.00000	3,056	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		24.00000	25	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,309.00000	3,253	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		18.00000	19	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,803.00000	3,747	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		17.00000	17	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,942.00000	3,885	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		17.00000	18	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,853.00000	3,796	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		17.00000	18	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,853.00000	3,796	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		17.00000	18	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,902.00000	3,846	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		13.00000	14	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		4,149.00000	4,092	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		16.00000	17	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,952.00000	3,895	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		12.00000	13	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		4,247.00000	4,191	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		15.00000	16	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		4,050.00000	3,994	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		14.00000	15	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		4,099.00000	4,043	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		50.00000	53	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		2,285.00000	2,231	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		39.00000	42	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,575.00000	2,520	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		34.00000	36	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,769.00000	2,714	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		32.00000	34	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,867.00000	2,812	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		4.00000	4	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		5,039.00000	4,982	31.49	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	9.50	Call			61.00000	64	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			2,046.00000	1,992	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			14.00000	15	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			4,099.00000	4,043	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			1.00000	1	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			6,186.00000	6,129	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			68.00000	71	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,903.00000	1,849	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			23.00000	24	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,358.00000	3,302	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			1.00000	1	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			6,036.00000	5,979	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			73.00000	77	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,808.00000	1,755	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			1.00000	1	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,936.00000	5,879	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			75.00000	80	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,761.00000	1,708	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			20.00000	21	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,605.00000	3,549	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			1.00000	1	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,886.00000	5,829	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			81.00000	86	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,666.00000	1,614	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			1.00000	1	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,787.00000	5,729	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			10.00000	11	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,345.00000	4,289	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			1.00000	1	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			6,436.00000	6,379	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			52.00000	55	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,237.00000	2,183	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			12.00000	14	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			4,198.00000	4,142	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			11.00000	12	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,296.00000	4,240	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			1.00000	1	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			6,386.00000	6,329	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			10.00000	11	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,345.00000	4,289	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			9.00000	10	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			4,444.00000	4,388	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			8.00000	9	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,543.00000	4,487	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			1.00000	1	31.45	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	14.15	Put		6,636.00000	6,579	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		48.00000	51	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		2,333.00000	2,279	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		18.00000	19	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,803.00000	3,747	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		11.00000	12	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,296.00000	4,240	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		10.00000	10	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		4,395.00000	4,338	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		1.00000	1	31.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,486.00000	6,429	31.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		1.00000	1	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		6,286.00000	6,229	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		70.00000	74	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,855.00000	1,802	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		1.00000	1	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,986.00000	5,929	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		103.00000	110	23.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,388.00000	1,338	23.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		1.00000	2	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,687.00000	5,630	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		91.00000	97	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,527.00000	1,475	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		26.00000	28	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,161.00000	3,106	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		19.00000	20	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,655.00000	3,598	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		1.00000	1	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,836.00000	5,779	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		22.00000	24	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,408.00000	3,352	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		17.00000	18	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,902.00000	3,846	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		1.00000	1	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		6,086.00000	6,029	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		28.00000	29	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		3,063.00000	3,007	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		26.00000	28	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,161.00000	3,106	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		1.00000	1	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,737.00000	5,679	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		88.00000	93	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,573.00000	1,521	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		1.00000	1	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		6,136.00000	6,079	30.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.15	Call			2.00000	2	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,637.00000	5,580	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			31.00000	33	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,916.00000	2,861	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			2.00000	2	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,487.00000	5,430	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			32.00000	34	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,867.00000	2,812	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			2.00000	2	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,437.00000	5,380	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			2.00000	3	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			5,338.00000	5,281	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			35.00000	38	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,721.00000	2,666	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			33.00000	35	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,818.00000	2,763	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			2.00000	3	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,388.00000	5,331	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			41.00000	44	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,526.00000	2,472	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			4.00000	5	31.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,989.00000	4,933	31.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			48.00000	51	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,333.00000	2,279	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			5.00000	5	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,890.00000	4,833	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			230.00000	247	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			665.00000	625	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			5.00000	6	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,840.00000	4,784	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			38.00000	40	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,623.00000	2,568	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			35.00000	38	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,721.00000	2,666	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			3.00000	3	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			5,188.00000	5,131	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			46.00000	49	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,381.00000	2,327	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			4.00000	5	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,940.00000	4,883	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			52.00000	55	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,237.00000	2,183	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			63.00000	67	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,998.00000	1,945	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			5.00000	6	31.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,840.00000	4,784	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			68.00000	71	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,903.00000	1,849	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			6.00000	6	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,741.00000	4,684	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			3,865.00000	3,922	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			2,367.00000	2,424	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			3.00000	2	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			929.00000	978	18.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			65.00000	56	18.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			3.00000	4	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			5,139.00000	5,082	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			0.00000	0	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			8,136.00000	8,078	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,115.00000	4,172	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			2,616.00000	2,673	25.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			2.00000	1	25.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,150.00000	1,203	18.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			35.00000	31	18.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			0.00000	0	33.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,886.00000	7,828	33.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			474.00000	509	18.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			260.00000	237	18.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			81.00000	86	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,666.00000	1,614	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			75.00000	80	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,761.00000	1,708	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			56.00000	60	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			2,141.00000	2,088	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			8.00000	9	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			4,494.00000	4,437	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			2,417.00000	2,474	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			2.00000	2	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			1,434.00000	1,489	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			19.00000	17	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			595.00000	634	18.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			180.00000	162	18.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			7.00000	8	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			4,593.00000	4,536	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			2.00000	2	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			5,587.00000	5,530	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			2,566.00000	2,624	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			2.00000	2	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 15/03/2010 Currency Future	5.95	Call			1,578.00000	1,634	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			14.00000	12	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			697.00000	740	18.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			133.00000	118	18.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			1,627.00000	1,683	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			12.00000	11	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			734.00000	777	18.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			119.00000	105	18.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			2,666.00000	2,723	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			1.00000	1	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			1,676.00000	1,732	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			11.00000	10	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			771.00000	816	18.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			106.00000	94	18.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,467.00000	2,524	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			2.00000	2	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,482.00000	1,537	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			17.00000	15	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			628.00000	669	18.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			163.00000	147	18.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			2,766.00000	2,823	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			1.00000	1	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			1,774.00000	1,830	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			9.00000	8	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			848.00000	895	18.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			84.00000	73	18.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,816.00000	2,873	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,823.00000	1,879	21.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			8.00000	7	21.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			888.00000	936	18.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			74.00000	64	18.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			6.00000	7	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,692.00000	4,635	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			2,965.00000	3,023	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			1,970.00000	2,027	22.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			6.00000	5	22.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,014.00000	1,064	18.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			49.00000	42	18.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			2.00000	2	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,537.00000	5,480	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,015.00000	3,073	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,020.00000	2,076	22.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.50	Put		5.00000	4	22.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,057.00000	1,110	18.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		43.00000	38	18.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,115.00000	3,173	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		1.00000	1	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,119.00000	2,176	22.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		4.00000	4	22.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		421.00000	453	18.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		306.00000	281	18.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,065.00000	3,123	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		1.00000	1	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,069.00000	2,126	22.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		5.00000	4	22.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,103.00000	1,157	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		38.00000	35	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		396.00000	426	18.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		331.00000	304	18.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		2,916.00000	2,973	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		1.00000	1	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		1,921.00000	1,978	21.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		6.00000	6	21.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		971.00000	1,021	18.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		56.00000	49	18.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,165.00000	3,222	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		1.00000	0	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,169.00000	2,225	23.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		4.00000	3	23.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,196.00000	1,250	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		31.00000	28	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		447.00000	480	18.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		282.00000	258	18.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,315.00000	3,372	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		0.00000	0	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,318.00000	2,375	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		3.00000	3	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		1,338.00000	1,393	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		23.00000	21	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		3,415.00000	3,472	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		0.00000	0	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		4.00000	4	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		5,089.00000	5,032	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		1.00000	1	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		6,586.00000	6,529	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		0.00000	0	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		8,585.00000	8,528	33.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	14.20	Call			1.00000	1	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,686.00000	6,629	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			0.00000	0	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,685.00000	8,628	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,215.00000	3,272	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			0.00000	0	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,218.00000	2,275	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			3.00000	3	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,243.00000	1,297	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			28.00000	25	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			1.00000	1	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,786.00000	6,729	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,785.00000	8,728	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			1.00000	1	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,886.00000	6,829	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,885.00000	8,828	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			1.00000	1	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,836.00000	6,779	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,835.00000	8,778	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			0.00000	0	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			7,036.00000	6,978	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			9,035.00000	8,978	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			0.00000	0	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			7,086.00000	7,028	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			9,085.00000	9,028	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			2,866.00000	2,923	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			1,872.00000	1,928	21.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			7.00000	6	21.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			0.00000	0	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			7,136.00000	7,078	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			9,135.00000	9,078	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			0.00000	1	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,936.00000	6,879	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,935.00000	8,878	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,365.00000	3,422	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			0.00000	0	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,386.00000	1,441	19.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.15	Put			21.00000	19	19.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			563.00000	601	18.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			199.00000	179	18.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			7.00000	7	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,642.00000	4,585	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			0.00000	0	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			8,635.00000	8,578	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			3,465.00000	3,522	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			0.00000	0	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			1.00000	1	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			6,536.00000	6,479	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			0.00000	0	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			8,535.00000	8,478	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			3,515.00000	3,572	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	0	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			2,517.00000	2,574	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			2.00000	2	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			1,530.00000	1,586	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			15.00000	14	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			0.00000	0	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			8,485.00000	8,428	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,265.00000	3,322	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put			0.00000	0	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call			2,268.00000	2,325	23.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put			3.00000	3	23.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call			1,290.00000	1,345	19.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put			26.00000	23	19.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call			503.00000	538	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put			238.00000	216	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call			1.00000	1	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put			6,736.00000	6,679	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call			0.00000	0	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put			8,735.00000	8,678	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call			0.00000	1	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put			6,986.00000	6,929	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call			0.00000	0	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put			8,985.00000	8,928	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call			3,615.00000	3,672	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put			0.00000	0	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call			0.00000	0	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put			8,385.00000	8,328	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call			3,665.00000	3,722	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put			0.00000	0	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call			1.00000	1	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put			6,336.00000	6,279	30.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	15.85	Call		0.00000	0	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put		8,336.00000	8,278	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Call		3,715.00000	3,772	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put		0.00000	0	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call		2,716.00000	2,773	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put		1.00000	1	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call		1,725.00000	1,781	21.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put		10.00000	9	21.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call		809.00000	855	18.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put		94.00000	83	18.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call		0.00000	0	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put		8,286.00000	8,228	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call		3,815.00000	3,872	32.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put		0.00000	0	32.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		2,816.00000	2,873	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		1.00000	1	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		1,823.00000	1,879	21.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		8.00000	7	21.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		888.00000	936	18.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		74.00000	64	18.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call		0.00000	0	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put		8,186.00000	8,128	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call		3,965.00000	4,022	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put		0.00000	0	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		2,965.00000	3,023	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		1.00000	1	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		1,970.00000	2,027	22.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		6.00000	5	22.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,014.00000	1,064	18.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		49.00000	42	18.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		352.00000	377	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		387.00000	355	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call		0.00000	0	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put		8,036.00000	7,978	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call		3,915.00000	3,972	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put		0.00000	0	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call		0.00000	0	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put		8,086.00000	8,028	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Call		0.00000	4,072	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Put		0.00000	0	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Call		0.00000	0	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Put		0.00000	7,928	33.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.69930	7.64120		19.03	538,951.00	70	17,019.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		731.00000	769	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		240.00000	220	18.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.65	Call			471.00000	499	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			479.00000	450	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			417.00000	440	19.37	0.00	0	200.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			576.00000	541	19.37	0.00	0	300.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			165.00000	174	23.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,624.00000	1,574	23.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			452.00000	477	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			511.00000	478	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			452.00000	477	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			511.00000	478	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			417.00000	440	19.37	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			576.00000	541	19.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			434.00000	458	19.20	0.00	0	433.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			543.00000	509	19.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			370.00000	391	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			679.00000	642	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			356.00000	376	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			715.00000	677	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			342.00000	362	20.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			751.00000	712	20.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			401.00000	423	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			609.00000	574	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			294.00000	310	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			903.00000	861	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			283.00000	299	21.03	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			942.00000	900	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			370.00000	391	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			679.00000	642	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			37.00000	39	31.58	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,546.00000	4,489	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			22.00000	23	33.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,781.00000	5,724	33.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			2.00000	2	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,861.00000	9,803	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			385.00000	407	19.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			644.00000	607	19.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			139.00000	146	24.69	0.00	0	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,898.00000	1,846	24.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			99.00000	104	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,458.00000	2,405	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			493.00000	522	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			451.00000	423	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			263.00000	278	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			1,022.00000	979	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			317.00000	335	20.53	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 14/06/2010 Currency Future	8.15	Put			826.00000	785	20.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			305.00000	322	20.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			864.00000	823	20.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			273.00000	288	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			982.00000	939	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			245.00000	259	21.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			1,104.00000	1,059	21.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			228.00000	241	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			1,187.00000	1,142	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			254.00000	268	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			1,063.00000	1,019	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			237.00000	250	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			1,145.00000	1,100	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			221.00000	233	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			1,230.00000	1,183	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			156.00000	163	24.02	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,714.00000	1,664	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			213.00000	225	22.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			1,272.00000	1,226	22.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			200.00000	210	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,358.00000	1,311	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			206.00000	217	22.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,315.00000	1,268	22.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			193.00000	203	22.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,402.00000	1,354	22.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			176.00000	185	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,534.00000	1,485	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			187.00000	197	23.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,446.00000	1,398	23.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			170.00000	179	23.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,579.00000	1,530	23.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			160.00000	168	23.86	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,669.00000	1,619	23.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			181.00000	191	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,490.00000	1,441	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			131.00000	138	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,990.00000	1,939	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			121.00000	127	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			2,130.00000	2,078	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			128.00000	134	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			2,037.00000	1,985	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			114.00000	120	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			2,223.00000	2,171	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			125.00000	131	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			2,083.00000	2,031	25.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.90	Call			41.00000	43	31.15	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			4,300.00000	4,244	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			118.00000	124	25.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			2,177.00000	2,125	25.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			91.00000	96	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,600.00000	2,546	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			80.00000	84	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,839.00000	2,785	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			89.00000	93	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,648.00000	2,594	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			96.00000	101	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,505.00000	2,452	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			139.00000	146	24.69	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,898.00000	1,846	24.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			111.00000	117	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,270.00000	2,218	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			105.00000	110	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,364.00000	2,311	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			94.00000	98	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,552.00000	2,499	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			84.00000	88	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,743.00000	2,689	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			33.00000	34	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,792.00000	4,735	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			108.00000	113	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,317.00000	2,264	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			102.00000	107	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,411.00000	2,358	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			86.00000	91	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,695.00000	2,641	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			82.00000	86	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,791.00000	2,737	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			32.00000	34	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,841.00000	4,784	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			105.00000	110	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,364.00000	2,311	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			84.00000	88	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,743.00000	2,689	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			76.00000	80	27.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,935.00000	2,880	27.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			30.00000	32	32.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,989.00000	4,932	32.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			96.00000	101	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,505.00000	2,452	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			82.00000	86	27.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,791.00000	2,737	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		78.00000	82	27.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,887.00000	2,832	27.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		74.00000	78	27.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,983.00000	2,928	27.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		71.00000	74	28.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		3,079.00000	3,025	28.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		28.00000	30	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		5,137.00000	5,080	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		108.00000	113	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,317.00000	2,264	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		31.00000	32	32.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,940.00000	4,883	32.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		135.00000	142	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,944.00000	1,892	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		102.00000	107	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,411.00000	2,358	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		111.00000	117	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,270.00000	2,218	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		36.00000	38	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,595.00000	4,538	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		143.00000	150	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,851.00000	1,801	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		135.00000	142	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,944.00000	1,892	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		35.00000	37	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,644.00000	4,588	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		147.00000	154	24.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,806.00000	1,755	24.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		3,892.00000	3,950	29.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	29.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		2,398.00000	2,456	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		7.00000	6	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,006.00000	1,052	17.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		114.00000	103	17.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		54.00000	57	29.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,663.00000	3,607	29.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		15.00000	16	34.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,624.00000	6,566	34.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		7.00000	7	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		8,116.00000	8,058	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,141.00000	4,200	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		2,646.00000	2,704	23.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		5.00000	5	23.20	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 14/06/2010 Currency Future	6.50	Call			1,211.00000	1,263	17.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			70.00000	64	17.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			60.00000	63	29.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			3,419.00000	3,364	29.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			32.00000	33	32.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,890.00000	4,834	32.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			17.00000	18	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			6,376.00000	6,319	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			8.00000	8	35.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,867.00000	7,809	35.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			616.00000	650	18.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			324.00000	301	18.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			151.00000	159	24.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,760.00000	1,709	24.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			128.00000	134	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			2,037.00000	1,985	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			42.00000	44	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			4,251.00000	4,195	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			2,448.00000	2,505	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			6.00000	6	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			1,480.00000	1,534	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			39.00000	35	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			701.00000	738	18.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			259.00000	239	18.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			55.00000	58	29.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,614.00000	3,559	29.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			24.00000	25	33.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			5,583.00000	5,526	33.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			1,667.00000	1,722	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			26.00000	23	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			827.00000	869	18.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			186.00000	169	18.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			39.00000	41	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			4,398.00000	4,342	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			26.00000	27	33.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			5,385.00000	5,328	33.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			52.00000	54	29.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,761.00000	3,705	29.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			34.00000	35	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,742.00000	4,686	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			23.00000	24	33.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,731.00000	5,674	33.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,696.00000	2,754	23.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			5.00000	4	23.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,714.00000	1,770	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 14/06/2010 Currency Future	5.95	Put			23.00000	20	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			861.00000	903	17.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			170.00000	154	17.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			50.00000	52	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,859.00000	3,803	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			22.00000	23	33.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			5,831.00000	5,773	33.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			2,547.00000	2,605	22.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			6.00000	5	22.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			1,573.00000	1,628	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			32.00000	28	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			762.00000	802	18.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			221.00000	202	18.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			329.00000	348	20.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			788.00000	749	20.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			72.00000	76	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			3,031.00000	2,977	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			47.00000	49	30.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			4,006.00000	3,950	30.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			21.00000	22	34.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,980.00000	5,922	34.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			2,497.00000	2,555	22.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			6.00000	6	22.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			1,526.00000	1,581	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			35.00000	32	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			47.00000	49	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			4,055.00000	3,999	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			30.00000	31	32.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			5,038.00000	4,982	32.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			20.00000	21	34.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			6,029.00000	5,972	34.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			69.00000	72	28.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			3,128.00000	3,073	28.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			45.00000	48	30.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			4,104.00000	4,048	30.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			29.00000	30	32.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			5,088.00000	5,031	32.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			20.00000	21	34.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			6,079.00000	6,022	34.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			49.00000	51	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,908.00000	3,852	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			21.00000	22	33.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,880.00000	5,823	33.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			2,745.00000	2,803	23.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			4.00000	4	23.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.90	Call		1,762.00000	1,817	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		20.00000	18	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		896.00000	939	17.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		154.00000	140	17.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		80.00000	84	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,839.00000	2,785	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		51.00000	53	30.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,810.00000	3,754	30.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		2,795.00000	2,853	24.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		4.00000	4	24.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		1,809.00000	1,865	19.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		18.00000	16	19.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		931.00000	976	17.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		140.00000	127	17.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		2,845.00000	2,903	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		4.00000	4	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		1,857.00000	1,914	19.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		16.00000	14	19.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		968.00000	1,014	17.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		127.00000	114	17.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		53.00000	56	29.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,712.00000	3,656	29.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		34.00000	36	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		4,693.00000	4,637	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		23.00000	24	33.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		5,682.00000	5,625	33.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		2,994.00000	3,052	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		3.00000	3	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,002.00000	2,060	19.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		11.00000	10	19.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,083.00000	1,133	17.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		92.00000	84	17.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		57.00000	59	29.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		3,565.00000	3,510	29.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		24.00000	25	33.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		5,533.00000	5,476	33.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,044.00000	3,102	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		3.00000	3	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,052.00000	2,109	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		11.00000	10	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,125.00000	1,176	17.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		84.00000	77	17.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		58.00000	60	29.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		3,517.00000	3,461	29.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		38.00000	39	31.50	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	12.10	Put			4,496.00000	4,440	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			25.00000	26	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			5,484.00000	5,427	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,094.00000	3,152	25.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			3.00000	2	25.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,101.00000	2,159	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			10.00000	9	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,168.00000	1,219	17.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			77.00000	70	17.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			515.00000	546	18.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			424.00000	397	18.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			59.00000	62	29.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			3,468.00000	3,412	29.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			38.00000	40	31.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			4,447.00000	4,391	31.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			25.00000	26	33.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			5,434.00000	5,377	33.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,144.00000	3,202	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			2.00000	2	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,151.00000	2,208	20.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			9.00000	9	20.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			539.00000	571	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			398.00000	371	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			2,944.00000	3,002	24.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			3.00000	3	24.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			1,954.00000	2,010	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			13.00000	11	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,044.00000	1,091	17.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			103.00000	92	17.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			13.00000	14	34.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,872.00000	6,814	34.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			48.00000	50	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,957.00000	3,901	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			13.00000	13	34.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,921.00000	6,864	34.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			12.00000	13	34.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,971.00000	6,914	34.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,343.00000	3,401	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	2	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,348.00000	2,406	21.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			7.00000	7	21.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,389.00000	1,442	18.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			48.00000	43	18.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			643.00000	679	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			302.00000	279	18.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.80	Call			28.00000	29	32.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			5,187.00000	5,130	32.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			14.00000	15	34.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,673.00000	6,616	34.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,393.00000	3,451	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			2.00000	1	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,434.00000	1,488	18.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			43.00000	39	18.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			671.00000	708	18.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			280.00000	259	18.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			5.00000	5	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,614.00000	8,556	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,293.00000	3,351	26.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	26.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,299.00000	2,357	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			8.00000	7	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,344.00000	1,397	18.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			53.00000	48	18.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			14.00000	15	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,723.00000	6,666	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			5.00000	5	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,714.00000	8,656	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,193.00000	3,251	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			2.00000	2	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,200.00000	2,257	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			9.00000	8	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,255.00000	1,307	18.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			64.00000	58	18.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			564.00000	596	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			373.00000	347	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			13.00000	14	34.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,822.00000	6,765	34.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			4.00000	5	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,813.00000	8,755	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			4.00000	4	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,913.00000	8,855	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			4.00000	5	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,863.00000	8,805	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			69.00000	72	28.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			3,128.00000	3,073	28.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			29.00000	30	32.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			5,088.00000	5,031	32.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			12.00000	12	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			7,071.00000	7,013	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			4.00000	4	35.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	16.70	Put			9,063.00000	9,005	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			12.00000	12	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			7,071.00000	7,013	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			2,895.00000	2,953	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			4.00000	3	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			1,906.00000	1,962	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put			14.00000	13	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call			67.00000	71	28.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put			3,176.00000	3,121	28.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call			11.00000	12	35.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put			7,120.00000	7,063	35.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call			4.00000	4	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put			9,112.00000	9,055	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call			66.00000	69	28.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			3,225.00000	3,170	28.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			11.00000	12	35.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			7,170.00000	7,113	35.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			4.00000	4	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			9,162.00000	9,105	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			4.00000	4	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,963.00000	8,905	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			5.00000	5	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,664.00000	8,606	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			3,443.00000	3,501	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put			1.00000	1	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call			15.00000	16	34.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			6,574.00000	6,517	34.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			5.00000	6	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			8,564.00000	8,506	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			3,493.00000	3,551	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			1.00000	1	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call			16.00000	16	34.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,524.00000	6,467	34.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			5.00000	6	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			8,514.00000	8,456	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call			3,592.00000	3,650	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put			1.00000	1	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call			2,596.00000	2,654	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put			5.00000	5	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call			1,620.00000	1,675	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put			28.00000	25	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call			794.00000	835	18.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put			203.00000	185	18.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call			16.00000	17	34.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put			6,425.00000	6,368	34.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	16.05	Call			6.00000	6	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			8,415.00000	8,357	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			3,642.00000	3,700	28.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put			1.00000	1	28.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call			6.00000	6	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put			8,365.00000	8,307	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Call			3,742.00000	3,800	29.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	29.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			18.00000	19	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			6,277.00000	6,219	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			6.00000	7	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			8,265.00000	8,207	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			3,792.00000	3,850	29.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Put			1.00000	1	29.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			18.00000	19	34.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			6,227.00000	6,170	34.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			7.00000	7	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			8,215.00000	8,158	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			3,692.00000	3,750	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			1.00000	1	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,696.00000	2,754	23.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			5.00000	4	23.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,714.00000	1,770	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			23.00000	20	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			861.00000	903	17.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			170.00000	154	17.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			40.00000	42	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			4,349.00000	4,293	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			17.00000	18	34.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			6,326.00000	6,269	34.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			6.00000	7	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put			8,315.00000	8,257	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call			3,842.00000	3,900	29.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put			1.00000	1	29.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			2,845.00000	2,903	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			4.00000	4	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			1,857.00000	1,914	19.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			16.00000	14	19.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			968.00000	1,014	17.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			127.00000	114	17.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call			43.00000	45	30.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put			4,202.00000	4,146	30.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call			19.00000	20	34.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put			6,178.00000	6,121	34.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call			7.00000	7	35.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.80	Put		8,166.00000	8,108	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call		44.00000	46	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put		4,153.00000	4,097	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call		19.00000	20	34.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put		6,128.00000	6,071	34.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call		3,942.00000	4,000	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Put		1.00000	1	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		2,944.00000	3,002	24.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	24.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		1,954.00000	2,010	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		13.00000	11	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,044.00000	1,091	17.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		103.00000	92	17.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Call		7.00000	8	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		8,066.00000	8,008	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Call		0.00000	4,050	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Put		0.00000	0	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Call		0.00000	8	35.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Put		0.00000	7,959	35.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			7.82710	7.76860		19.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Call		0.00000	606	19.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Put		0.00000	529	19.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		540.00000	565	19.28	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		621.00000	588	19.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		558.00000	584	19.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		589.00000	557	19.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		505.00000	529	19.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		687.00000	652	19.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		522.00000	547	19.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		654.00000	620	19.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		474.00000	496	19.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		755.00000	719	19.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		444.00000	466	20.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		826.00000	789	20.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		540.00000	565	19.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		621.00000	588	19.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		381.00000	399	20.84	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		1,012.00000	972	20.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		459.00000	481	19.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		790.00000	754	19.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		405.00000	424	20.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		936.00000	897	20.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		417.00000	437	20.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		899.00000	860	20.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,373.00000	3,431	25.14	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 13/09/2010 Currency Future	4.40	Put		4.00000	4	25.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,384.00000	2,442	20.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		15.00000	15	20.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,447.00000	1,499	17.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		78.00000	72	17.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		742.00000	777	18.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		373.00000	350	18.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		139.00000	145	26.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,771.00000	2,718	26.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		67.00000	70	30.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,698.00000	4,643	30.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		36.00000	38	33.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put		6,668.00000	6,611	33.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		18.00000	19	35.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put		8,650.00000	8,592	35.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call		3,522.00000	3,580	25.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put		3.00000	3	25.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call		2,532.00000	2,589	21.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put		13.00000	12	21.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call		1,579.00000	1,633	18.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put		60.00000	56	18.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call		824.00000	862	18.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put		306.00000	285	18.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call		149.00000	155	25.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put		2,630.00000	2,578	25.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call		71.00000	74	30.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put		4,552.00000	4,496	30.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call		38.00000	40	33.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put		6,519.00000	6,462	33.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call		20.00000	21	35.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put		8,501.00000	8,444	35.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call		3,472.00000	3,530	25.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put		4.00000	3	25.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call		2,482.00000	2,540	21.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put		14.00000	13	21.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call		1,535.00000	1,588	18.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put		66.00000	61	18.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call		796.00000	833	18.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put		327.00000	306	18.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call		145.00000	152	25.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put		2,677.00000	2,625	25.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		69.00000	72	30.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,601.00000	4,545	30.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		37.00000	39	33.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,569.00000	6,512	33.44	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 13/09/2010 Currency Future	16.30	Call		19.00000	20	35.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,551.00000	8,493	35.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call		3,621.00000	3,680	26.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put		3.00000	3	26.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call		2,630.00000	2,688	21.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put		11.00000	11	21.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		1,669.00000	1,723	18.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		50.00000	46	18.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		884.00000	923	18.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		265.00000	246	18.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		155.00000	162	25.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		2,537.00000	2,485	25.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call		73.00000	76	30.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put		4,455.00000	4,399	30.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call		39.00000	41	33.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put		6,421.00000	6,364	33.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call		21.00000	22	35.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put		8,402.00000	8,345	35.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call		3,671.00000	3,730	26.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put		3.00000	2	26.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call		2,679.00000	2,737	21.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put		11.00000	10	21.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call		1,715.00000	1,769	18.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put		46.00000	42	18.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call		915.00000	955	17.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put		246.00000	228	17.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call		159.00000	166	25.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put		2,490.00000	2,439	25.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call		75.00000	78	29.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put		4,406.00000	4,351	29.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call		40.00000	41	33.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put		6,371.00000	6,314	33.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call		21.00000	22	35.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put		8,353.00000	8,295	35.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call		3,721.00000	3,779	26.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put		2.00000	2	26.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call		2,729.00000	2,787	22.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put		10.00000	10	22.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call		1,761.00000	1,815	18.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put		42.00000	38	18.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call		946.00000	988	17.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put		228.00000	210	17.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call		163.00000	170	25.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put		2,444.00000	2,393	25.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call		76.00000	79	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 13/09/2010 Currency Future	12.05	Put			4,357.00000	4,302	29.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			41.00000	42	33.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			6,322.00000	6,265	33.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			22.00000	23	35.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			8,303.00000	8,246	35.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			3,821.00000	3,879	27.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			2.00000	2	27.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			2,828.00000	2,886	22.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			9.00000	8	22.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			1,853.00000	1,909	18.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			35.00000	32	18.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,012.00000	1,055	17.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Put			194.00000	178	17.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			171.00000	178	25.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			2,352.00000	2,301	25.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			79.00000	82	29.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			4,260.00000	4,205	29.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			42.00000	44	33.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			6,223.00000	6,166	33.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			23.00000	24	35.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			8,204.00000	8,147	35.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			3,870.00000	3,929	27.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			2.00000	2	27.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			2,877.00000	2,935	22.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			8.00000	8	22.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call			1,900.00000	1,956	18.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			31.00000	29	18.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,047.00000	1,090	17.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			178.00000	163	17.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			175.00000	183	25.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			2,306.00000	2,256	25.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			80.00000	84	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			4,212.00000	4,157	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			43.00000	44	32.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			6,174.00000	6,117	32.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			23.00000	24	35.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			8,155.00000	8,097	35.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			3,970.00000	4,029	27.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			2.00000	1	27.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			2,976.00000	3,034	23.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put			7.00000	7	23.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call			1,994.00000	2,050	18.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put			26.00000	23	18.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call			1,118.00000	1,163	17.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put			149.00000	136	17.45	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 13/09/2010 Currency Future	9.80	Call			183.00000	192	24.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put			2,215.00000	2,165	24.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call			83.00000	87	29.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put			4,115.00000	4,060	29.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call			44.00000	46	32.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put			6,075.00000	6,019	32.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call			24.00000	26	35.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put			8,056.00000	7,999	35.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call			3,920.00000	3,979	27.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put			2.00000	2	27.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call			2,927.00000	2,985	23.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put			8.00000	7	23.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Call			1,947.00000	2,003	18.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put			28.00000	26	18.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call			1,082.00000	1,126	17.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put			163.00000	149	17.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call			179.00000	187	24.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put			2,260.00000	2,210	24.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call			82.00000	85	29.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put			4,163.00000	4,108	29.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call			43.00000	45	32.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put			6,125.00000	6,068	32.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call			24.00000	25	35.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put			8,105.00000	8,048	35.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Call			0.00000	4,078	27.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Put			0.00000	1	27.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Call			0.00000	3,084	23.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Put			0.00000	6	23.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Call			0.00000	2,099	18.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Put			0.00000	22	18.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Call			0.00000	1,203	17.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Put			0.00000	126	17.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Call			0.00000	196	24.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Put			0.00000	2,119	24.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Call			0.00000	88	29.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Put			0.00000	4,011	29.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Call			0.00000	46	32.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Put			0.00000	5,969	32.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Call			0.00000	26	35.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Put			0.00000	7,949	35.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			7.94440		7.88600		19.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Call			0.00000	677	19.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Put			0.00000	633	19.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call			631.00000	657	19.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put			695.00000	663	19.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	8.05	Call		597.00000	621	19.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		761.00000	727	19.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		614.00000	639	19.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		728.00000	695	19.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		549.00000	572	19.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		863.00000	827	19.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		534.00000	556	20.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put		898.00000	862	20.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		520.00000	542	20.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		934.00000	897	20.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		580.00000	604	19.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put		794.00000	760	19.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call		455.00000	474	20.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put		1,119.00000	1,080	20.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		444.00000	462	20.93	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		1,158.00000	1,118	20.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		564.00000	588	19.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		828.00000	793	19.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		493.00000	513	20.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		1,007.00000	969	20.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		467.00000	487	20.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		1,081.00000	1,042	20.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		480.00000	500	20.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		1,044.00000	1,005	20.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,393.00000	3,451	23.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		7.00000	7	23.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,412.00000	2,468	19.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		26.00000	24	19.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,499.00000	1,550	17.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		113.00000	106	17.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		827.00000	861	18.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		441.00000	417	18.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call		194.00000	202	25.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put		2,808.00000	2,757	25.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call		102.00000	106	29.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put		4,716.00000	4,662	29.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call		61.00000	63	32.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put		6,675.00000	6,619	32.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call		34.00000	36	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put		8,648.00000	8,592	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call		3,492.00000	3,551	24.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put		6.00000	6	24.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call		2,508.00000	2,565	20.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put		22.00000	21	20.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call		1,584.00000	1,635	17.90	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 13/12/2010 Currency Future	6.40	Put		98.00000	91	17.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call		878.00000	914	18.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put		392.00000	370	18.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call		202.00000	210	25.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put		2,716.00000	2,665	25.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call		106.00000	109	29.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put		4,620.00000	4,565	29.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call		63.00000	65	32.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put		6,577.00000	6,520	32.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call		36.00000	38	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put		8,550.00000	8,493	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call		3,443.00000	3,501	23.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put		7.00000	7	23.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call		2,460.00000	2,517	19.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put		24.00000	23	19.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call		1,541.00000	1,593	17.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put		105.00000	98	17.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call		852.00000	887	18.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put		416.00000	393	18.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call		198.00000	206	25.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put		2,762.00000	2,711	25.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call		104.00000	108	29.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put		4,668.00000	4,613	29.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call		62.00000	64	32.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put		6,626.00000	6,569	32.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call		35.00000	37	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put		8,599.00000	8,542	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call		3,641.00000	3,700	24.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put		5.00000	5	24.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call		2,654.00000	2,712	20.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put		18.00000	17	20.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call		1,713.00000	1,766	18.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put		77.00000	72	18.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call		961.00000	999	18.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put		325.00000	305	18.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call		214.00000	222	24.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put		2,578.00000	2,528	24.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call		110.00000	115	28.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put		4,474.00000	4,420	28.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call		65.00000	67	31.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put		6,429.00000	6,373	31.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call		38.00000	40	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put		8,402.00000	8,345	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call		3,691.00000	3,749	25.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put		5.00000	5	25.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	5.20	Call			2,703.00000	2,760	20.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put			17.00000	16	20.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call			1,757.00000	1,811	18.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put			71.00000	66	18.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call			990.00000	1,029	17.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put			304.00000	285	17.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call			218.00000	227	24.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put			2,532.00000	2,483	24.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call			112.00000	116	28.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put			4,426.00000	4,372	28.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call			66.00000	68	31.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put			6,380.00000	6,324	31.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call			39.00000	41	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put			8,353.00000	8,296	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call			3,741.00000	3,799	25.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put			5.00000	5	25.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call			2,752.00000	2,809	20.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put			16.00000	15	20.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call			1,802.00000	1,855	18.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put			66.00000	61	18.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call			1,020.00000	1,060	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put			284.00000	265	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call			223.00000	232	24.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put			2,487.00000	2,437	24.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call			114.00000	118	28.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put			4,378.00000	4,324	28.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call			67.00000	69	31.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put			6,331.00000	6,275	31.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call			40.00000	42	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put			8,304.00000	8,247	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Call			3,790.00000	3,849	25.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put			4.00000	4	25.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call			2,801.00000	2,858	21.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put			15.00000	14	21.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call			1,846.00000	1,900	18.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put			60.00000	56	18.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call			1,051.00000	1,091	17.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put			265.00000	247	17.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call			228.00000	237	24.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put			2,442.00000	2,392	24.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call			116.00000	120	28.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put			4,330.00000	4,276	28.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call			68.00000	70	31.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put			6,282.00000	6,226	31.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call			41.00000	42	33.97	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 13/12/2010 Currency Future	16.10	Put		8,255.00000	8,198	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call		3,840.00000	3,898	25.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put		4.00000	4	25.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call		2,850.00000	2,907	21.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put		14.00000	13	21.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call		1,892.00000	1,946	18.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put		56.00000	51	18.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call		1,082.00000	1,124	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put		246.00000	229	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call		232.00000	242	24.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put		2,396.00000	2,347	24.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call		118.00000	122	28.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put		4,282.00000	4,228	28.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call		69.00000	71	31.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put		6,233.00000	6,177	31.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call		41.00000	43	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put		8,205.00000	8,149	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Call		3,890.00000	3,948	26.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put		4.00000	4	26.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call		2,899.00000	2,956	21.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put		13.00000	12	21.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call		1,937.00000	1,992	18.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put		51.00000	47	18.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call		1,115.00000	1,157	17.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put		229.00000	212	17.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call		237.00000	247	24.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put		2,351.00000	2,302	24.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call		120.00000	124	28.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put		4,234.00000	4,180	28.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call		70.00000	72	31.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Put		6,184.00000	6,128	31.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call		42.00000	44	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put		8,156.00000	8,100	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call		3,940.00000	3,998	26.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put		4.00000	4	26.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call		2,948.00000	3,005	21.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put		12.00000	11	21.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call		1,983.00000	2,037	18.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put		47.00000	43	18.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call		1,148.00000	1,190	17.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put		212.00000	196	17.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call		242.00000	252	24.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put		2,306.00000	2,258	24.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call		122.00000	126	28.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put		4,186.00000	4,132	28.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	13.95	Call		71.00000	73	31.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put		6,135.00000	6,079	31.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call		43.00000	45	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put		8,107.00000	8,051	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Call		3,592.00000	3,650	24.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Put		6.00000	5	24.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Call		2,606.00000	2,663	20.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Put		20.00000	18	20.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Call		1,670.00000	1,722	17.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Put		84.00000	78	17.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Call		933.00000	970	18.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Put		347.00000	326	18.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Call		210.00000	218	25.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Put		2,624.00000	2,574	25.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Call		109.00000	113	28.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Put		4,523.00000	4,468	28.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Call		64.00000	66	31.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Put		6,478.00000	6,422	31.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Call		37.00000	39	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Put		8,451.00000	8,395	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Call		0.00000	4,047	26.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Put		0.00000	3	26.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Call		0.00000	3,055	21.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Put		0.00000	11	21.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Call		0.00000	2,085	18.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Put		0.00000	40	18.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Call		0.00000	1,228	17.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Put		0.00000	184	17.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Call		0.00000	257	24.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Put		0.00000	2,212	24.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Call		0.00000	128	28.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Put		0.00000	4,083	28.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Call		0.00000	74	31.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Put		0.00000	6,030	31.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Call		0.00000	46	33.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Put		0.00000	8,001	33.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			11.78940	11.66580		16.15	2,593,668.00	220	38,557.00
£ / R On 14/12/2009 Currency Future	11.65	Call		318.00000	390	16.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		302.00000	251	16.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		227.00000	269	16.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		461.00000	380	16.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		212.00000	252	16.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		496.00000	413	16.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		198.00000	236	16.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.00	Put			533.00000	446	16.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			142.00000	169	17.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			726.00000	630	17.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			133.00000	158	18.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			767.00000	669	18.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call			109.00000	130	18.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put			893.00000	791	18.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call			116.00000	139	18.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put			851.00000	749	18.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			124.00000	148	18.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			808.00000	709	18.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			90.00000	107	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			1,024.00000	918	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			84.00000	101	19.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			1,068.00000	961	19.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			66.00000	79	20.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			1,250.00000	1,139	20.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			79.00000	94	19.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			1,113.00000	1,005	19.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			74.00000	89	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			1,159.00000	1,049	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			62.00000	74	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			1,296.00000	1,185	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			55.00000	66	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			1,389.00000	1,276	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			58.00000	70	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			1,343.00000	1,230	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			52.00000	62	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			1,436.00000	1,322	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			46.00000	55	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			1,530.00000	1,416	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			39.00000	47	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			1,673.00000	1,557	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			30.00000	36	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,914.00000	1,796	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			28.00000	34	22.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,963.00000	1,845	22.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			27.00000	32	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			2,011.00000	1,893	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			28.00000	34	22.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,963.00000	1,845	22.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			26.00000	31	23.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			2,060.00000	1,941	23.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			25.00000	29	23.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			2,109.00000	1,990	23.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.90	Call			21.00000	25	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			2,256.00000	2,136	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			22.00000	27	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			2,207.00000	2,087	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			35.00000	42	22.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,769.00000	1,652	22.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			44.00000	52	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,578.00000	1,463	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			33.00000	40	22.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,817.00000	1,700	22.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			27.00000	32	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			2,011.00000	1,893	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			23.00000	28	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			2,158.00000	2,038	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			22.00000	27	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			2,207.00000	2,087	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			25.00000	29	23.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			2,109.00000	1,990	23.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			31.00000	38	22.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,866.00000	1,748	22.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			35.00000	42	22.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,769.00000	1,652	22.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			37.00000	44	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,721.00000	1,605	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			44.00000	52	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,578.00000	1,463	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			46.00000	55	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			1,530.00000	1,416	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			49.00000	58	21.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			1,483.00000	1,369	21.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			26.00000	31	23.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			2,060.00000	1,941	23.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			33.00000	40	22.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,817.00000	1,700	22.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			49.00000	58	21.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			1,483.00000	1,369	21.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			28.00000	34	22.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,963.00000	1,845	22.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			15.00000	18	25.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			2,650.00000	2,528	25.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			20.00000	23	24.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			2,354.00000	2,234	24.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			19.00000	22	24.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			2,403.00000	2,283	24.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			19.00000	22	24.58	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	14.05	Put			2,403.00000	2,283	24.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			18.00000	21	24.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			2,452.00000	2,332	24.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			16.00000	19	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			2,600.00000	2,479	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			14.00000	16	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			2,798.00000	2,676	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			15.00000	17	25.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,699.00000	2,578	25.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			14.00000	16	25.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,748.00000	2,627	25.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			13.00000	15	26.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			2,847.00000	2,726	26.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			10.00000	11	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			3,244.00000	3,122	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			10.00000	12	27.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			3,195.00000	3,072	27.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			12.00000	14	26.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,947.00000	2,825	26.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			12.00000	13	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			3,046.00000	2,924	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			11.00000	12	27.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			3,145.00000	3,023	27.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			10.00000	11	28.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			3,344.00000	3,221	28.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			9.00000	10	28.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			3,443.00000	3,321	28.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			8.00000	9	28.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			3,543.00000	3,420	28.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			7.00000	7	30.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			3,941.00000	3,818	30.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			18.00000	21	24.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			2,452.00000	2,332	24.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			17.00000	19	25.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			2,551.00000	2,430	25.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			21.00000	25	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			2,256.00000	2,136	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			12.00000	14	26.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,947.00000	2,825	26.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			17.00000	20	24.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			2,502.00000	2,381	24.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			13.00000	15	26.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,897.00000	2,775	26.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			12.00000	14	26.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,996.00000	2,874	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 14/12/2009 Currency Future	14.75	Call			11.00000	13	27.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			3,095.00000	2,973	27.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			9.00000	10	28.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			3,493.00000	3,370	28.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			22.00000	27	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			2,207.00000	2,087	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			21.00000	24	24.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			2,305.00000	2,185	24.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			17.00000	20	24.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			2,502.00000	2,381	24.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			13.00000	15	26.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,897.00000	2,775	26.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			10.00000	11	27.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			3,294.00000	3,172	27.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			12.00000	14	26.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,996.00000	2,874	26.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			9.00000	10	28.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			3,393.00000	3,271	28.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			14.00000	16	25.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,748.00000	2,627	25.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			10.00000	11	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			3,244.00000	3,122	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			15.00000	17	25.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,699.00000	2,578	25.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			3,368.00000	3,491	32.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			2.00000	2	32.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			1,883.00000	2,005	24.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			17.00000	15	24.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			534.00000	623	16.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			169.00000	133	16.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			70.00000	83	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			1,204.00000	1,094	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			6.00000	7	31.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			4,140.00000	4,017	31.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			2.00000	2	34.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			5,636.00000	5,513	34.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			1.00000	1	38.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			7,135.00000	7,012	38.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			0.00000	1	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			8,635.00000	8,511	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			3,817.00000	3,940	34.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			1.00000	1	34.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			2,325.00000	2,447	27.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			10.00000	8	27.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			886.00000	990	17.53	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	10.85	Put			70.00000	51	17.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			8.00000	9	29.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			3,692.00000	3,569	29.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			3.00000	3	33.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			5,187.00000	5,064	33.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			1.00000	1	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			6,685.00000	6,562	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			1.00000	1	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			8,185.00000	8,061	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			4,066.00000	4,190	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			1.00000	0	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			2,572.00000	2,695	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			7.00000	5	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			1,108.00000	1,225	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			43.00000	35	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			173.00000	206	17.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			608.00000	517	17.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			3.00000	4	32.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			4,937.00000	4,814	32.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			1.00000	1	36.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			6,436.00000	6,312	36.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	1	41.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			7,935.00000	7,812	41.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			62.00000	74	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			1,296.00000	1,185	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			41.00000	49	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			1,625.00000	1,510	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			20.00000	23	24.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			2,354.00000	2,234	24.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			37.00000	44	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,721.00000	1,605	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			18.00000	21	24.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			2,452.00000	2,332	24.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			21.00000	24	24.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			2,305.00000	2,185	24.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			31.00000	38	22.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,866.00000	1,748	22.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			1,590.00000	1,710	22.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			24.00000	21	22.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			682.00000	778	17.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			116.00000	89	17.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			2.00000	2	34.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			5,436.00000	5,313	34.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			1.00000	1	39.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			7,435.00000	7,312	39.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.10	Call			0.00000	0	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			9,434.00000	9,311	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			2,473.00000	2,596	27.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			8.00000	6	27.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			1,492.00000	1,612	21.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			27.00000	23	21.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			606.00000	699	17.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			140.00000	109	17.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			152.00000	181	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			686.00000	591	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			2.00000	2	34.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			5,536.00000	5,413	34.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	1	39.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			7,535.00000	7,412	39.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			0.00000	0	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			9,534.00000	9,411	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			1,347.00000	1,466	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			31.00000	27	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			500.00000	586	16.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			184.00000	147	16.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			2.00000	2	34.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			5,686.00000	5,563	34.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			1.00000	1	40.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			7,685.00000	7,562	40.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			0.00000	0	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			9,684.00000	9,561	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			2,375.00000	2,497	27.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			9.00000	7	27.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			1,396.00000	1,515	21.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			30.00000	25	21.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			8.00000	9	29.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			3,642.00000	3,519	29.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	1	40.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			7,635.00000	7,512	40.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			0.00000	0	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			9,634.00000	9,511	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			2,178.00000	2,299	26.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			12.00000	10	26.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			1,203.00000	1,321	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			38.00000	32	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			404.00000	483	16.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			238.00000	194	16.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call			102.00000	122	18.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put			936.00000	832	18.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			7.00000	8	29.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.50	Put		3,841.00000	3,718	29.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		2.00000	2	34.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		5,836.00000	5,712	34.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		1.00000	1	40.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		7,835.00000	7,712	40.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		0.00000	0	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		9,834.00000	9,711	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		2,031.00000	2,152	25.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		15.00000	12	25.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		1,061.00000	1,177	18.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		45.00000	38	18.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		7.00000	7	30.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		3,991.00000	3,868	30.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		2.00000	2	35.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		5,986.00000	5,862	35.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		1.00000	1	41.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		7,985.00000	7,862	41.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		0.00000	0	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		9,984.00000	9,861	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		1,981.00000	2,103	25.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		16.00000	13	25.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		1,017.00000	1,129	18.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		51.00000	40	18.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call		297.00000	361	16.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put		332.00000	272	16.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call		6.00000	7	30.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put		4,041.00000	3,918	30.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call		2.00000	2	35.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put		6,036.00000	5,912	35.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call		1.00000	1	41.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put		8,035.00000	7,912	41.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call		0.00000	0	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put		10,034.00000	9,911	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call		1,932.00000	2,054	25.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put		16.00000	14	25.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call		972.00000	1,082	17.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put		57.00000	42	17.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		278.00000	334	16.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		362.00000	295	16.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call		6.00000	7	30.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put		4,090.00000	3,967	30.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call		2.00000	2	35.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put		6,086.00000	5,962	35.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call		1.00000	1	41.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put		8,085.00000	7,962	41.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.75	Call			0.00000	0	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			10,084.00000	9,961	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			1,834.00000	1,955	24.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			18.00000	16	24.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			243.00000	288	16.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			427.00000	349	16.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			6.00000	6	31.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			4,190.00000	4,067	31.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			1.00000	2	35.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			6,186.00000	6,062	35.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			0.00000	0	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			10,184.00000	10,061	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			929.00000	1,035	17.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			63.00000	45	17.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			260.00000	308	16.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			394.00000	318	16.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			2.00000	2	35.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			6,136.00000	6,012	35.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			1.00000	1	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			8,135.00000	8,012	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			0.00000	0	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			10,134.00000	10,011	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			2,129.00000	2,250	26.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			13.00000	11	26.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			1,156.00000	1,273	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			40.00000	33	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			374.00000	451	16.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			258.00000	211	16.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			96.00000	114	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			980.00000	875	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			7.00000	8	30.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			3,891.00000	3,768	30.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			2.00000	2	35.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			5,886.00000	5,762	35.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			1.00000	1	40.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			7,885.00000	7,762	40.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			0.00000	0	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			9,884.00000	9,761	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			2,227.00000	2,349	26.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			11.00000	9	26.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			1,251.00000	1,369	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			35.00000	30	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			435.00000	516	16.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			219.00000	177	16.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			7.00000	8	29.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.45	Put		3,792.00000	3,669	29.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		2.00000	2	34.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		5,786.00000	5,663	34.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		1.00000	1	40.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		7,785.00000	7,662	40.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		0.00000	0	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		9,784.00000	9,661	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		2,622.00000	2,744	28.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		6.00000	5	28.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		1,638.00000	1,759	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		22.00000	20	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		721.00000	819	17.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		105.00000	80	17.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		185.00000	221	17.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		570.00000	481	17.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		9.00000	10	28.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		3,393.00000	3,271	28.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		2.00000	3	33.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		5,387.00000	5,263	33.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call		1.00000	1	39.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put		7,385.00000	7,262	39.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call		0.00000	0	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put		9,384.00000	9,261	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call		2,672.00000	2,794	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put		6.00000	5	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call		1,687.00000	1,808	23.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put		21.00000	19	23.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call		761.00000	861	17.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put		95.00000	71	17.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call		2.00000	3	33.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put		5,337.00000	5,213	33.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call		1.00000	1	39.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put		7,335.00000	7,212	39.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call		0.00000	0	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put		9,334.00000	9,211	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call		2,523.00000	2,645	27.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put		7.00000	6	27.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call		1,541.00000	1,661	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put		25.00000	22	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call		644.00000	738	17.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put		128.00000	99	17.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		162.00000	193	17.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		646.00000	554	17.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		9.00000	10	28.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		3,493.00000	3,370	28.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.15	Call			2.00000	2	34.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			5,486.00000	5,363	34.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			1.00000	1	39.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			7,485.00000	7,362	39.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			0.00000	0	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			9,484.00000	9,361	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			2,424.00000	2,546	27.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			8.00000	7	27.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			1,444.00000	1,563	21.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			28.00000	24	21.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			570.00000	660	16.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			154.00000	121	16.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			8.00000	9	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			3,592.00000	3,470	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			2.00000	2	34.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			5,586.00000	5,463	34.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			1.00000	1	40.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			7,585.00000	7,462	40.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			0.00000	0	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			9,584.00000	9,461	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			2,276.00000	2,398	26.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			10.00000	9	26.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			1,299.00000	1,418	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			33.00000	28	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			467.00000	551	16.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put			201.00000	161	16.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call			8.00000	8	29.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put			3,742.00000	3,619	29.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call			2.00000	2	34.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put			5,736.00000	5,613	34.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call			1.00000	1	40.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put			7,735.00000	7,612	40.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call			0.00000	0	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put			9,734.00000	9,611	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call			2,080.00000	2,201	25.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put			14.00000	11	25.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call			345.00000	420	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			280.00000	230	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			2.00000	2	35.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			5,936.00000	5,812	35.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			0.00000	0	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			9,934.00000	9,811	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			1,785.00000	1,906	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			19.00000	17	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			844.00000	946	17.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.90	Put			78.00000	57	17.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			5.00000	6	31.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			4,240.00000	4,117	31.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			1.00000	2	35.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			6,236.00000	6,112	35.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			1.00000	1	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			8,235.00000	8,111	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			0.00000	0	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			10,234.00000	10,111	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			2,721.00000	2,844	28.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			5.00000	4	28.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			1,736.00000	1,857	23.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			20.00000	18	23.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			802.00000	903	17.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			86.00000	64	17.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			2.00000	3	33.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			5,287.00000	5,163	33.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			1.00000	1	39.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			7,285.00000	7,162	39.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			0.00000	0	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			9,284.00000	9,161	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			2,820.00000	2,943	29.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			5.00000	4	29.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			1.00000	1	38.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			7,185.00000	7,062	38.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			0.00000	0	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			9,184.00000	9,061	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			2,771.00000	2,893	29.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			5.00000	4	29.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			3.00000	3	33.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put			5,237.00000	5,113	33.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			1.00000	1	38.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			7,235.00000	7,112	38.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			0.00000	0	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			9,234.00000	9,111	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			2,969.00000	3,092	30.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put			4.00000	3	30.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			3.00000	3	33.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			5,037.00000	4,914	33.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			1.00000	1	38.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			7,035.00000	6,912	38.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			0.00000	0	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			9,035.00000	8,911	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			3,019.00000	3,142	30.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			3.00000	3	30.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	16.65	Call			3.00000	3	33.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put			4,987.00000	4,864	33.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call			1.00000	1	38.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put			6,985.00000	6,862	38.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call			0.00000	0	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put			8,985.00000	8,861	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call			3,069.00000	3,192	30.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put			3.00000	3	30.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call			1.00000	1	38.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put			6,935.00000	6,812	38.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call			0.00000	0	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put			8,935.00000	8,811	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call			3,119.00000	3,242	30.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put			3.00000	2	30.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call			3.00000	4	32.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put			4,887.00000	4,764	32.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call			1.00000	1	37.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put			6,885.00000	6,762	37.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call			0.00000	0	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put			8,885.00000	8,761	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call			3,318.00000	3,441	32.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put			2.00000	2	32.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call			4.00000	4	32.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put			4,688.00000	4,565	32.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call			0.00000	1	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put			8,685.00000	8,561	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call			4.00000	4	32.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put			4,638.00000	4,515	32.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call			1.00000	1	37.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put			6,635.00000	6,512	37.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Call			3,268.00000	3,391	31.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put			2.00000	2	31.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call			4.00000	4	32.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put			4,738.00000	4,615	32.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call			1.00000	1	37.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put			6,735.00000	6,612	37.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call			0.00000	1	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put			8,735.00000	8,611	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call			3,418.00000	3,541	32.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put			2.00000	2	32.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call			4.00000	5	32.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put			4,588.00000	4,465	32.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call			1.00000	1	36.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put			6,585.00000	6,462	36.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call			0.00000	1	41.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	20.25	Put		8,585.00000	8,461	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Call		3,667.00000	3,790	33.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put		1.00000	1	33.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call		5.00000	6	31.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put		4,339.00000	4,216	31.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call		1.00000	1	36.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put		6,336.00000	6,212	36.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call		1.00000	1	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put		8,335.00000	8,211	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call		3,767.00000	3,890	34.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put		1.00000	1	34.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Call		3,218.00000	3,342	31.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Put		3.00000	2	31.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Call		4.00000	4	32.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Put		4,788.00000	4,665	32.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Call		1.00000	1	37.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Put		6,785.00000	6,662	37.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Call		0.00000	0	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Put		8,785.00000	8,661	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Call		3,468.00000	3,591	32.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Put		2.00000	1	32.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Call		4.00000	5	32.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Put		4,538.00000	4,415	32.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Call		1.00000	1	36.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Put		6,536.00000	6,412	36.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Call		1.00000	1	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Put		8,535.00000	8,411	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Call		3,717.00000	3,840	34.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Put		1.00000	1	34.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Call		5.00000	6	31.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Put		4,289.00000	4,167	31.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Call		1.00000	1	36.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Put		6,286.00000	6,162	36.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Call		1.00000	1	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Put		8,285.00000	8,161	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Call		0.00000	4,140	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	1	34.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			11.98890	11.86480		16.53	0.00	0	1,048.00
£ / R On 15/03/2010 Currency Future	11.85	Call		512.00000	576	16.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		497.00000	437	16.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		421.00000	468	16.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		656.00000	580	16.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call		405.00000	451	16.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		690.00000	612	16.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		390.00000	434	17.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.20	Put		725.00000	645	17.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		322.00000	358	17.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		907.00000	819	17.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		310.00000	345	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		945.00000	856	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		277.00000	308	18.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		1,062.00000	969	18.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		288.00000	320	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		1,023.00000	931	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		298.00000	332	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		984.00000	893	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		248.00000	276	18.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		1,184.00000	1,087	18.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		240.00000	266	18.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		1,225.00000	1,127	18.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		208.00000	231	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		1,393.00000	1,292	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		231.00000	257	18.88	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		1,266.00000	1,168	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		223.00000	247	19.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		1,308.00000	1,209	19.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		201.00000	223	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		1,436.00000	1,334	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		188.00000	208	19.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		1,523.00000	1,419	19.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		194.00000	215	19.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		1,479.00000	1,376	19.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		182.00000	201	19.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		1,567.00000	1,462	19.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		170.00000	188	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		1,655.00000	1,549	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		149.00000	165	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		1,835.00000	1,726	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		132.00000	145	21.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		2,017.00000	1,906	21.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		128.00000	141	21.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		2,063.00000	1,952	21.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		124.00000	136	21.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		2,110.00000	1,998	21.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		120.00000	132	21.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		2,155.00000	2,043	21.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		111.00000	125	21.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		2,246.00000	2,136	21.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		99.00000	111	21.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		2,384.00000	2,272	21.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.10	Call			103.00000	116	21.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			2,338.00000	2,227	21.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			980.00000	1,074	15.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			165.00000	135	15.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			2,739.00000	2,862	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			24.00000	23	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			140.00000	154	20.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			1,926.00000	1,815	20.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			164.00000	181	20.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			1,700.00000	1,593	20.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			65.00000	74	22.74	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			2,901.00000	2,785	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			154.00000	170	20.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			1,789.00000	1,681	20.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			107.00000	120	21.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			2,292.00000	2,181	21.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			115.00000	128	21.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			2,200.00000	2,090	21.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			145.00000	159	20.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			1,880.00000	1,770	20.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			159.00000	176	20.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			1,744.00000	1,637	20.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			176.00000	194	19.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			1,611.00000	1,505	19.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			136.00000	150	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,971.00000	1,861	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			2,397.00000	2,519	21.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			32.00000	30	21.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			1,446.00000	1,562	17.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			81.00000	73	17.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			690.00000	767	15.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			325.00000	278	15.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			76.00000	86	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			2,711.00000	2,597	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			37.00000	42	23.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			3,672.00000	3,553	23.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			22.00000	24	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			4,657.00000	4,535	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			16.00000	17	27.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			5,651.00000	5,528	27.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			2,300.00000	2,421	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			35.00000	32	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			1,354.00000	1,470	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			89.00000	81	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			635.00000	708	16.08	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 15/03/2010 Currency Future	11.60	Put			370.00000	319	16.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			70.00000	80	22.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			2,806.00000	2,691	22.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			35.00000	39	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			3,770.00000	3,650	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			21.00000	23	25.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			4,756.00000	4,634	25.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			15.00000	16	28.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			5,750.00000	5,627	28.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			2,203.00000	2,324	20.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			38.00000	35	20.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			1,264.00000	1,379	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			99.00000	90	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			583.00000	653	16.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			419.00000	364	16.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			267.00000	297	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			1,102.00000	1,008	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			32.00000	37	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			3,868.00000	3,748	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			20.00000	22	26.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			4,856.00000	4,733	26.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			15.00000	16	28.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			5,850.00000	5,727	28.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			2,106.00000	2,227	20.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			42.00000	38	20.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			1,174.00000	1,288	16.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			109.00000	100	16.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			535.00000	601	16.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			470.00000	412	16.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			61.00000	69	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			2,996.00000	2,880	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			30.00000	34	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			3,965.00000	3,846	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			20.00000	22	26.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			4,955.00000	4,833	26.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			14.00000	15	28.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			5,950.00000	5,826	28.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			1,962.00000	2,081	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			48.00000	42	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			1,053.00000	1,155	15.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			139.00000	116	15.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			473.00000	529	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			559.00000	490	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			54.00000	62	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			3,140.00000	3,023	23.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.95	Call			28.00000	31	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			4,113.00000	3,992	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			19.00000	20	26.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			5,104.00000	4,981	26.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			14.00000	15	28.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			6,099.00000	5,976	28.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			2,058.00000	2,178	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			43.00000	39	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			1,130.00000	1,244	15.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			115.00000	105	15.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			59.00000	66	22.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			3,044.00000	2,927	22.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			29.00000	33	24.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			4,014.00000	3,894	24.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			19.00000	21	26.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			5,005.00000	4,882	26.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			14.00000	15	28.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			5,999.00000	5,876	28.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			2,349.00000	2,470	21.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			34.00000	31	21.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			1,400.00000	1,516	17.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			85.00000	77	17.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			662.00000	737	16.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			347.00000	298	16.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			73.00000	83	22.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			2,758.00000	2,644	22.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			36.00000	41	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			3,721.00000	3,602	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			22.00000	24	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			4,707.00000	4,585	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			15.00000	17	27.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			5,701.00000	5,578	27.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			2,155.00000	2,275	20.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			40.00000	36	20.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			1,219.00000	1,333	16.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			104.00000	95	16.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			559.00000	626	16.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			444.00000	388	16.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			258.00000	286	18.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			1,143.00000	1,047	18.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			63.00000	71	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			2,948.00000	2,832	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			31.00000	36	24.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			3,916.00000	3,797	24.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			20.00000	22	26.20	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	16.75	Put			4,905.00000	4,783	26.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			15.00000	16	28.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			5,900.00000	5,777	28.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			2,251.00000	2,372	20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			37.00000	33	20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			1,309.00000	1,424	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			94.00000	85	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			609.00000	680	16.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			394.00000	341	16.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			68.00000	77	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			2,853.00000	2,738	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			33.00000	38	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			3,819.00000	3,699	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			21.00000	23	25.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			4,806.00000	4,684	25.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			15.00000	16	28.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			5,800.00000	5,677	28.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			2,010.00000	2,130	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			45.00000	41	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			1,091.00000	1,199	15.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			126.00000	111	15.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			492.00000	552	16.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			528.00000	463	16.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			56.00000	64	23.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			3,092.00000	2,975	23.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			29.00000	32	24.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			4,064.00000	3,943	24.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			19.00000	21	26.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			5,054.00000	4,932	26.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			14.00000	15	28.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			6,049.00000	5,926	28.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			136.00000	150	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,971.00000	1,861	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			2,592.00000	2,714	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			28.00000	25	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			1,631.00000	1,749	18.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			67.00000	60	18.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			811.00000	895	15.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			246.00000	206	15.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			361.00000	401	17.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			796.00000	712	17.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			88.00000	99	22.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			2,523.00000	2,411	22.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			42.00000	48	23.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			3,478.00000	3,359	23.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.30	Call			24.00000	26	25.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			4,459.00000	4,337	25.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			17.00000	18	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			5,452.00000	5,329	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			8.00000	9	30.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			7,443.00000	7,320	30.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			2.00000	3	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			9,438.00000	9,314	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			2,446.00000	2,567	21.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			31.00000	29	21.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			1,492.00000	1,608	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			77.00000	69	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			719.00000	798	15.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			304.00000	259	15.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			38.00000	44	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			3,623.00000	3,505	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			16.00000	17	27.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			5,601.00000	5,478	27.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			8.00000	8	31.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			7,593.00000	7,469	31.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			2.00000	2	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			9,587.00000	9,464	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			7.00000	8	31.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			7,693.00000	7,569	31.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			2.00000	2	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			9,687.00000	9,563	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			7.00000	8	31.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			7,743.00000	7,619	31.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			2.00000	2	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			9,737.00000	9,613	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			7.00000	8	31.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			7,892.00000	7,769	31.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			2.00000	2	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			9,887.00000	9,763	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			7.00000	7	31.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			7,992.00000	7,868	31.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			2.00000	2	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			9,987.00000	9,863	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			7.00000	7	31.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			8,042.00000	7,918	31.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			2.00000	2	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			10,037.00000	9,913	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			6.00000	7	31.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			8,092.00000	7,968	31.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			1.00000	2	32.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.95	Put			10,087.00000	9,963	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			1,867.00000	1,985	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			52.00000	46	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			438.00000	487	16.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			623.00000	548	16.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			27.00000	30	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			4,212.00000	4,091	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			13.00000	14	28.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			6,198.00000	6,075	28.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			6.00000	7	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			8,191.00000	8,068	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			1.00000	2	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			10,187.00000	10,063	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			7.00000	7	31.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			7,942.00000	7,819	31.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			2.00000	2	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			9,937.00000	9,813	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			7.00000	8	31.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			7,792.00000	7,669	31.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			2.00000	2	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			9,787.00000	9,663	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			2,495.00000	2,616	22.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			30.00000	28	22.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			1,538.00000	1,655	17.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			73.00000	66	17.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			749.00000	829	15.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			284.00000	241	15.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			334.00000	372	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			869.00000	783	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			40.00000	45	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			3,575.00000	3,456	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			16.00000	17	27.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			5,551.00000	5,429	27.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			8.00000	8	31.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			7,543.00000	7,420	31.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			2.00000	3	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			9,537.00000	9,414	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			2,641.00000	2,763	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			26.00000	25	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call			1,678.00000	1,796	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			63.00000	57	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call			843.00000	929	15.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			228.00000	190	15.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			375.00000	417	17.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			760.00000	678	17.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.25	Call			44.00000	50	23.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			3,429.00000	3,311	23.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			17.00000	18	27.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			5,402.00000	5,279	27.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			8.00000	9	30.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put			7,393.00000	7,270	30.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call			2.00000	3	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put			9,388.00000	9,264	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call			2,690.00000	2,812	23.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put			25.00000	24	23.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call			1,725.00000	1,843	18.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put			60.00000	54	18.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call			876.00000	964	15.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put			211.00000	175	15.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call			46.00000	52	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put			3,381.00000	3,263	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call			17.00000	19	27.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put			5,352.00000	5,230	27.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call			8.00000	9	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put			7,344.00000	7,220	30.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call			3.00000	3	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put			9,338.00000	9,214	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call			2,543.00000	2,665	22.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put			29.00000	26	22.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call			1,585.00000	1,702	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put			70.00000	63	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call			779.00000	862	15.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put			264.00000	223	15.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call			347.00000	386	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put			832.00000	747	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call			41.00000	47	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put			3,526.00000	3,408	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call			16.00000	18	27.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			5,502.00000	5,379	27.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			8.00000	9	30.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			7,493.00000	7,370	30.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			2.00000	3	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			9,487.00000	9,364	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			8.00000	8	31.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			7,643.00000	7,519	31.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			2.00000	2	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			9,637.00000	9,513	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			1,820.00000	1,938	18.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put			55.00000	49	18.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call			944.00000	1,036	15.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.10	Put			180.00000	147	15.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			26.00000	29	24.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put			4,261.00000	4,140	24.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call			13.00000	14	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			6,248.00000	6,125	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			6.00000	7	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			8,241.00000	8,118	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			1.00000	2	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			10,237.00000	10,113	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			1,772.00000	1,890	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			58.00000	51	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			910.00000	1,000	15.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			195.00000	161	15.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			26.00000	28	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			4,311.00000	4,189	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			12.00000	14	29.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			6,298.00000	6,175	29.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			5.00000	6	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put			8,291.00000	8,167	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			1.00000	1	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			10,286.00000	10,163	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			1,915.00000	2,033	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			50.00000	44	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			1,016.00000	1,112	15.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			151.00000	123	15.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			455.00000	506	16.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			590.00000	517	16.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			215.00000	239	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put			1,351.00000	1,250	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call			27.00000	30	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put			4,162.00000	4,041	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call			13.00000	15	28.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put			6,148.00000	6,026	28.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call			6.00000	7	31.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put			8,141.00000	8,018	31.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call			1.00000	2	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put			10,137.00000	10,013	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call			2,837.00000	2,960	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put			22.00000	21	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call			51.00000	57	23.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put			3,236.00000	3,119	23.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call			18.00000	20	26.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put			5,203.00000	5,081	26.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call			9.00000	10	30.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put			7,194.00000	7,071	30.53	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 15/03/2010 Currency Future	21.05	Call			3.00000	3	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			9,188.00000	9,064	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			47.00000	54	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put			3,332.00000	3,215	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			17.00000	19	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			5,303.00000	5,180	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call			9.00000	9	30.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			7,294.00000	7,170	30.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			3.00000	3	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			9,288.00000	9,164	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			2,788.00000	2,911	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			23.00000	22	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			49.00000	55	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			3,284.00000	3,167	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			18.00000	19	26.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			5,253.00000	5,130	26.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call			9.00000	9	30.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			7,244.00000	7,121	30.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			3.00000	3	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			9,238.00000	9,114	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call			2,936.00000	3,058	24.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			21.00000	19	24.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			9.00000	10	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			7,094.00000	6,971	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			3.00000	4	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			9,088.00000	8,965	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			3,034.00000	3,156	24.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			19.00000	17	24.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			10.00000	10	30.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			6,995.00000	6,871	30.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			3.00000	4	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			8,988.00000	8,865	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			2,985.00000	3,107	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			20.00000	18	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			9.00000	10	30.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			7,045.00000	6,921	30.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			3.00000	4	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			9,038.00000	8,915	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			3,083.00000	3,205	24.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			18.00000	16	24.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			10.00000	11	30.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			6,945.00000	6,822	30.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call			3.00000	4	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put			8,939.00000	8,815	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call			3,329.00000	3,451	25.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	8.55	Put		14.00000	12	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call		11.00000	12	29.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put		6,696.00000	6,573	29.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call		4.00000	5	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put		8,689.00000	8,566	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call		3,378.00000	3,500	25.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put		13.00000	12	25.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call		11.00000	12	29.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put		6,646.00000	6,523	29.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call		4.00000	5	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put		8,639.00000	8,516	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call		3,279.00000	3,402	25.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put		15.00000	13	25.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call		10.00000	11	29.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put		6,746.00000	6,622	29.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call		4.00000	5	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put		8,739.00000	8,616	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call		3,427.00000	3,550	25.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put		12.00000	11	25.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call		79.00000	89	22.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Put		2,664.00000	2,550	22.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call		23.00000	25	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put		4,608.00000	4,486	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call		11.00000	12	29.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put		6,596.00000	6,473	29.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call		4.00000	5	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put		8,590.00000	8,466	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call		3,674.00000	3,797	26.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put		9.00000	8	26.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call		95.00000	107	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put		2,430.00000	2,318	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call		25.00000	28	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put		4,360.00000	4,239	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call		12.00000	13	29.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put		6,347.00000	6,224	29.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call		5.00000	6	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put		8,340.00000	8,217	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call		3,724.00000	3,847	26.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put		9.00000	8	26.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Call		3,230.00000	3,353	25.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Put		15.00000	14	25.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Call		10.00000	11	29.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Put		6,795.00000	6,672	29.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Call		4.00000	4	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Put		8,789.00000	8,665	32.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	8.05	Call		3,823.00000	3,946	27.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Put		8.00000	7	27.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Call		0.00000	4,144	27.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Put		0.00000	5	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.18960	12.06280		16.83	0.00	0	500.00
£ / R On 14/06/2010 Currency Future	12.05	Call		666.00000	728	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		653.00000	589	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		576.00000	627	17.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		814.00000	737	17.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		560.00000	609	17.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		847.00000	770	17.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		529.00000	575	17.38	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put		916.00000	836	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		473.00000	514	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		1,060.00000	975	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		448.00000	487	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		1,135.00000	1,047	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		424.00000	461	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		1,211.00000	1,121	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		460.00000	500	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		1,098.00000	1,011	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		544.00000	592	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		882.00000	802	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		436.00000	474	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		1,173.00000	1,084	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		460.00000	500	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		1,098.00000	1,011	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		392.00000	425	18.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		1,329.00000	1,236	18.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		381.00000	414	18.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		1,369.00000	1,275	18.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		344.00000	373	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		1,531.00000	1,434	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		372.00000	403	18.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		1,409.00000	1,314	18.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		319.00000	346	19.48	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put		1,656.00000	1,556	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		197.00000	214	21.54	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put		2,534.00000	2,425	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		38.00000	43	24.69	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put		5,475.00000	5,353	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		362.00000	393	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		1,449.00000	1,353	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		335.00000	364	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		1,573.00000	1,474	19.26	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	13.35	Call			327.00000	355	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			1,614.00000	1,515	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			311.00000	337	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			1,699.00000	1,598	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			297.00000	321	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			1,784.00000	1,681	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			270.00000	292	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,957.00000	1,852	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			241.00000	260	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			2,178.00000	2,070	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			236.00000	254	20.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			2,223.00000	2,114	20.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			224.00000	243	21.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			2,311.00000	2,204	21.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			218.00000	238	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			2,355.00000	2,248	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			202.00000	220	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			2,489.00000	2,380	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			207.00000	226	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			2,444.00000	2,336	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			258.00000	278	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			2,045.00000	1,939	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			290.00000	313	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,827.00000	1,724	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			276.00000	299	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,913.00000	1,809	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			283.00000	306	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,870.00000	1,766	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			252.00000	272	20.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			2,089.00000	1,982	20.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			229.00000	249	21.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			2,267.00000	2,159	21.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			212.00000	232	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			2,399.00000	2,292	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			246.00000	266	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			2,133.00000	2,026	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			264.00000	285	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			2,001.00000	1,895	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			246.00000	266	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			2,133.00000	2,026	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			252.00000	272	20.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			2,089.00000	1,982	20.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			276.00000	299	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,913.00000	1,809	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			304.00000	329	19.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.50	Put		1,741.00000	1,639	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		178.00000	194	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		2,715.00000	2,604	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		124.00000	135	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		3,412.00000	3,295	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		77.00000	85	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		4,364.00000	4,246	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		42.00000	47	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		5,329.00000	5,207	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		25.00000	27	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		6,312.00000	6,187	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		127.00000	138	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		3,364.00000	3,249	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		79.00000	88	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		4,316.00000	4,198	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		43.00000	48	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		5,280.00000	5,159	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		25.00000	27	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		6,263.00000	6,138	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		3,489.00000	3,614	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		26.00000	24	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		2,030.00000	2,150	16.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		68.00000	60	16.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		882.00000	957	15.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		419.00000	368	15.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		89.00000	97	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		4,126.00000	4,008	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		36.00000	40	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		5,573.00000	5,451	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		20.00000	22	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		7,057.00000	6,932	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		12.00000	13	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		8,549.00000	8,424	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		3,931.00000	4,056	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		18.00000	17	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		2,463.00000	2,586	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		50.00000	47	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		1,154.00000	1,247	15.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		241.00000	207	15.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		109.00000	118	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		3,696.00000	3,578	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		47.00000	53	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		5,134.00000	5,013	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		23.00000	25	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		6,610.00000	6,485	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	20.15	Call		15.00000	17	27.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		8,103.00000	7,977	27.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		4,176.00000	4,300	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		13.00000	11	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		2,706.00000	2,831	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		44.00000	41	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		1,340.00000	1,445	15.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		177.00000	156	15.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		122.00000	132	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		3,459.00000	3,342	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		55.00000	61	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		4,892.00000	4,772	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		25.00000	27	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		6,362.00000	6,237	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		17.00000	18	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		7,854.00000	7,728	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		2,609.00000	2,733	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		46.00000	43	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		1,674.00000	1,785	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		112.00000	95	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		937.00000	1,016	15.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		375.00000	326	15.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		514.00000	559	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		952.00000	870	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		187.00000	204	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		2,624.00000	2,514	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		116.00000	126	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		3,553.00000	3,437	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		70.00000	78	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		4,507.00000	4,388	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		1,762.00000	1,873	16.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		99.00000	84	16.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		996.00000	1,077	15.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		333.00000	288	15.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		74.00000	83	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		4,412.00000	4,293	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		41.00000	45	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		5,378.00000	5,256	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		2,755.00000	2,879	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		42.00000	40	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		1,806.00000	1,918	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		93.00000	78	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		1,026.00000	1,109	15.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		313.00000	270	15.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		37.00000	42	24.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.55	Put		5,524.00000	5,402	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		165.00000	180	22.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		2,852.00000	2,740	22.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		104.00000	113	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		3,791.00000	3,673	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		60.00000	67	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		4,747.00000	4,628	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		33.00000	37	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		5,720.00000	5,597	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		146.00000	159	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		3,083.00000	2,970	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		94.00000	101	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		4,031.00000	3,912	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		52.00000	58	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		4,989.00000	4,868	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		28.00000	32	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		5,966.00000	5,842	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		2,366.00000	2,489	18.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		53.00000	50	18.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		1,463.00000	1,570	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		150.00000	130	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		804.00000	875	16.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		491.00000	435	16.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		130.00000	141	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		3,317.00000	3,202	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		81.00000	91	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		4,269.00000	4,151	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		44.00000	50	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		5,232.00000	5,110	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		26.00000	28	25.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		6,213.00000	6,088	25.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		2,221.00000	2,343	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		58.00000	54	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		732.00000	799	16.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		569.00000	509	16.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		413.00000	449	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		1,250.00000	1,159	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		2,172.00000	2,295	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		60.00000	55	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		1,300.00000	1,405	15.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		187.00000	165	15.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		709.00000	775	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		597.00000	535	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		402.00000	437	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		1,289.00000	1,197	18.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.45	Call			119.00000	129	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			3,506.00000	3,389	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			72.00000	80	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			4,459.00000	4,341	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			39.00000	44	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			5,427.00000	5,305	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			24.00000	26	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			6,412.00000	6,287	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			2,076.00000	2,198	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			63.00000	59	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			1,222.00000	1,325	15.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			209.00000	185	15.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			114.00000	123	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			3,601.00000	3,484	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			68.00000	76	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			4,555.00000	4,436	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			24.00000	25	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			6,511.00000	6,386	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			1,985.00000	2,102	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			72.00000	62	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			628.00000	685	16.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			716.00000	645	16.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			64.00000	71	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			4,651.00000	4,532	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			35.00000	39	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			5,622.00000	5,500	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			2,269.00000	2,392	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			56.00000	52	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			1,381.00000	1,487	15.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			168.00000	147	15.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			755.00000	823	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			543.00000	484	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			2,414.00000	2,538	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			52.00000	48	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			1,504.00000	1,612	15.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			141.00000	123	15.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			829.00000	902	16.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			466.00000	412	16.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			133.00000	145	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			3,270.00000	3,155	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			84.00000	93	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			4,221.00000	4,104	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			46.00000	51	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			5,183.00000	5,062	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			26.00000	28	24.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.20	Put		6,163.00000	6,039	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		1,504.00000	1,612	15.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		141.00000	123	15.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		829.00000	902	16.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		466.00000	412	16.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		133.00000	145	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		3,270.00000	3,155	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		2,124.00000	2,247	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		61.00000	57	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		1,261.00000	1,365	15.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		198.00000	175	15.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		687.00000	751	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		625.00000	562	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		24.00000	26	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		6,461.00000	6,336	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		1,187.00000	1,286	15.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		225.00000	196	15.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		647.00000	706	16.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		684.00000	617	16.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		111.00000	121	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		3,648.00000	3,531	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		66.00000	73	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		4,603.00000	4,484	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		23.00000	25	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		6,560.00000	6,435	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		2,560.00000	2,684	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		47.00000	44	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		1,631.00000	1,741	16.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		119.00000	102	16.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		909.00000	986	15.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		396.00000	347	15.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		500.00000	544	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		987.00000	904	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		143.00000	155	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		3,130.00000	3,016	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		92.00000	99	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		4,079.00000	3,960	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		50.00000	56	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		5,037.00000	4,916	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		27.00000	31	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		6,015.00000	5,891	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call		18.00000	19	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put		7,505.00000	7,380	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call		7.00000	7	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		9,494.00000	9,368	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 14/06/2010 Currency Future	10.65	Call			1,546.00000	1,655	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			133.00000	115	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			855.00000	929	16.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			442.00000	390	16.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			18.00000	19	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			7,605.00000	7,479	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			6.00000	7	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			9,593.00000	9,467	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			17.00000	19	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			7,705.00000	7,579	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			6.00000	7	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			9,693.00000	9,567	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			2,317.00000	2,441	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			55.00000	51	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			1,421.00000	1,528	15.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			159.00000	138	15.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			779.00000	849	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			517.00000	459	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			102.00000	110	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			3,839.00000	3,721	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			32.00000	36	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			5,769.00000	5,646	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			17.00000	18	27.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			7,754.00000	7,629	27.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			6.00000	6	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			9,743.00000	9,617	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,300.00000	1,405	15.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			187.00000	165	15.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			709.00000	775	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			597.00000	535	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			402.00000	437	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			1,289.00000	1,197	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			96.00000	104	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,983.00000	3,864	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			29.00000	33	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			5,916.00000	5,793	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			17.00000	18	27.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			7,904.00000	7,778	27.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			5.00000	6	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			9,892.00000	9,766	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			96.00000	104	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,983.00000	3,864	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			16.00000	18	27.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			7,954.00000	7,828	27.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			5.00000	6	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 14/06/2010 Currency Future	22.00	Put		9,942.00000	9,816	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		86.00000	95	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		4,174.00000	4,056	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		27.00000	29	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		6,114.00000	5,990	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call		5.00000	5	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put		10,092.00000	9,966	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call		1,940.00000	2,053	16.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put		77.00000	64	16.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call		1,121.00000	1,209	15.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put		258.00000	219	15.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call		610.00000	664	16.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put		748.00000	674	16.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		353.00000	383	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		1,490.00000	1,393	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call		15.00000	17	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put		8,152.00000	8,027	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call		4.00000	5	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put		10,142.00000	10,015	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		1,850.00000	1,963	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		87.00000	73	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		1,057.00000	1,142	15.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		294.00000	252	15.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		14.00000	16	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		8,251.00000	8,126	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		4.00000	5	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		10,241.00000	10,115	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		1,895.00000	2,008	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		82.00000	68	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		1,088.00000	1,175	15.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		275.00000	235	15.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		593.00000	645	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		780.00000	705	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		14.00000	16	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		8,202.00000	8,077	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		4.00000	5	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		10,191.00000	10,065	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		27.00000	30	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		6,064.00000	5,940	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		16.00000	17	27.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		8,053.00000	7,928	27.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		5.00000	5	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		10,042.00000	9,916	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		98.00000	106	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		3,935.00000	3,816	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 14/06/2010 Currency Future	17.90	Call		30.00000	34	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		5,867.00000	5,744	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		5.00000	6	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		9,842.00000	9,716	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		2,658.00000	2,782	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		45.00000	42	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		1,718.00000	1,829	16.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		105.00000	89	16.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		966.00000	1,046	15.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		353.00000	307	15.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		19.00000	20	26.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		7,406.00000	7,280	26.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		7.00000	8	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		9,394.00000	9,268	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		19.00000	20	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		7,356.00000	7,231	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call		7.00000	8	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		9,344.00000	9,219	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		2,512.00000	2,635	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		49.00000	46	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		1,589.00000	1,698	15.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		126.00000	108	15.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		487.00000	529	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		1,024.00000	939	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		18.00000	19	27.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		7,555.00000	7,430	27.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		6.00000	7	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		9,544.00000	9,418	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		106.00000	115	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		3,744.00000	3,626	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		34.00000	38	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		5,671.00000	5,548	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		18.00000	19	27.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		7,655.00000	7,529	27.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		6.00000	7	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		9,643.00000	9,517	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		100.00000	108	23.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		3,887.00000	3,768	23.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		31.00000	35	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		5,818.00000	5,695	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		17.00000	18	27.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		7,804.00000	7,679	27.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		5.00000	6	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		9,793.00000	9,667	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		14.00000	15	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 14/06/2010 Currency Future	20.35	Put			8,301.00000	8,176	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call			4.00000	5	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put			10,291.00000	10,165	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call			16.00000	17	27.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put			8,003.00000	7,878	27.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call			5.00000	6	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put			9,992.00000	9,866	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call			2,853.00000	2,977	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			40.00000	38	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			20.00000	21	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			7,207.00000	7,081	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			8.00000	9	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			9,195.00000	9,069	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call			19.00000	20	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put			7,306.00000	7,181	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call			7.00000	8	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put			9,295.00000	9,169	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call			2,804.00000	2,928	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put			41.00000	39	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call			19.00000	21	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			7,256.00000	7,131	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			8.00000	9	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			9,245.00000	9,119	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call			2,951.00000	3,075	21.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			38.00000	36	21.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			136.00000	148	22.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			3,223.00000	3,109	22.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			20.00000	21	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			7,107.00000	6,982	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			8.00000	9	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put			9,096.00000	8,970	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call			3,049.00000	3,173	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put			36.00000	33	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call			21.00000	22	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put			7,008.00000	6,882	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call			9.00000	10	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put			8,996.00000	8,870	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call			3,000.00000	3,124	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			37.00000	34	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call			140.00000	152	22.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			3,177.00000	3,062	22.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			49.00000	54	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			5,086.00000	4,965	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			9.00000	10	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			9,046.00000	8,920	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 14/06/2010 Currency Future	9.00	Call			3,097.00000	3,222	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			35.00000	32	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			21.00000	22	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			6,958.00000	6,833	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call			9.00000	10	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put			8,946.00000	8,821	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call			3,342.00000	3,466	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put			29.00000	27	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call			22.00000	24	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put			6,709.00000	6,584	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call			11.00000	12	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put			8,698.00000	8,572	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call			3,390.00000	3,515	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put			28.00000	26	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call			169.00000	184	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put			2,806.00000	2,695	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call			62.00000	69	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put			4,699.00000	4,580	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call			23.00000	24	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put			6,660.00000	6,535	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call			11.00000	12	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put			8,648.00000	8,523	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call			3,293.00000	3,417	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put			30.00000	28	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call			161.00000	175	22.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put			2,898.00000	2,786	22.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call			58.00000	65	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put			4,796.00000	4,676	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call			22.00000	24	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put			6,759.00000	6,634	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call			10.00000	12	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put			8,748.00000	8,622	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call			3,685.00000	3,810	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put			22.00000	21	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call			13.00000	15	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put			8,350.00000	8,225	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call			3,734.00000	3,860	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Put			21.00000	20	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call			3,439.00000	3,565	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Put			27.00000	25	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call			173.00000	189	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put			2,761.00000	2,649	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call			11.00000	13	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put			8,599.00000	8,473	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Call			3,244.00000	3,368	22.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	8.85	Put		31.00000	29	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Call		157.00000	171	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Put		2,944.00000	2,832	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Call		57.00000	63	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Put		4,844.00000	4,724	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Call		22.00000	23	25.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Put		6,809.00000	6,684	25.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Call		10.00000	11	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Put		8,797.00000	8,672	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Call		3,833.00000	3,958	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Put		20.00000	19	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Call		0.00000	4,153	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Put		0.00000	14	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.03150	10.93850		15.42	893,551.50	81	32,788.00
€ / R On 14/12/2009 Currency Future	10.95	Call		272.00000	324	15.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		284.00000	242	15.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		253.00000	297	15.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		314.00000	265	15.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		217.00000	251	15.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		379.00000	320	15.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		234.00000	271	15.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		346.00000	289	15.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		186.00000	216	16.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		448.00000	385	16.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		160.00000	186	16.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		522.00000	454	16.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		149.00000	172	16.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		560.00000	491	16.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		201.00000	233	15.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		413.00000	352	15.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		173.00000	200	16.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		484.00000	419	16.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		44.00000	51	19.96	0.00	0	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,306.00000	1,219	19.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		4.00000	4	28.43	0.00	0	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,665.00000	3,573	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		138.00000	160	16.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		599.00000	528	16.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		30.00000	35	21.15	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,592.00000	1,503	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		119.00000	138	17.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		680.00000	606	17.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		88.00000	102	17.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		850.00000	771	17.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.60	Call			102.00000	119	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			764.00000	687	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			82.00000	95	18.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			894.00000	814	18.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			77.00000	89	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			938.00000	857	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			95.00000	110	17.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			807.00000	729	17.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			66.00000	77	18.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			1,028.00000	945	18.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			128.00000	148	17.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			639.00000	567	17.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			71.00000	82	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			983.00000	901	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			110.00000	128	17.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			722.00000	646	17.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			58.00000	67	19.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			1,119.00000	1,035	19.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			54.00000	62	19.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			1,166.00000	1,081	19.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			51.00000	58	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			1,212.00000	1,127	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			62.00000	72	18.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			1,074.00000	990	18.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			47.00000	54	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,259.00000	1,173	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			42.00000	48	20.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,353.00000	1,266	20.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			29.00000	33	21.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,640.00000	1,551	21.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			32.00000	37	20.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,544.00000	1,456	20.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			34.00000	39	20.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,496.00000	1,408	20.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			26.00000	29	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,737.00000	1,648	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			24.00000	27	21.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,786.00000	1,696	21.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			23.00000	26	22.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,834.00000	1,744	22.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			22.00000	24	22.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,883.00000	1,793	22.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			17.00000	20	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			2,079.00000	1,988	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			14.00000	16	23.82	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 14/12/2009 Currency Future	13.20	Put		2,275.00000	2,184	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		11.00000	13	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,473.00000	2,381	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		12.00000	14	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,374.00000	2,283	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		12.00000	13	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,423.00000	2,332	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		12.00000	13	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,423.00000	2,332	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		9.00000	10	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,720.00000	2,628	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		8.00000	9	25.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,770.00000	2,678	25.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		9.00000	10	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,671.00000	2,579	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		10.00000	11	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,621.00000	2,529	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		10.00000	11	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,572.00000	2,480	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		10.00000	11	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,621.00000	2,529	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		11.00000	12	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,522.00000	2,430	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		7.00000	8	25.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,919.00000	2,826	25.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		13.00000	15	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		2,325.00000	2,233	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		3.00000	3	29.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,915.00000	3,822	29.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		8.00000	9	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,819.00000	2,727	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		7.00000	7	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		3,018.00000	2,926	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		6.00000	7	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		3,118.00000	3,025	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		6.00000	6	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		3,217.00000	3,125	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		5.00000	6	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		3,317.00000	3,224	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		12.00000	14	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,374.00000	2,283	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		11.00000	13	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,473.00000	2,381	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		8.00000	8	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,869.00000	2,777	25.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.90	Call			7.00000	8	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,968.00000	2,876	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			6.00000	7	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			3,068.00000	2,975	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			16.00000	19	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			2,128.00000	2,037	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			15.00000	17	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			2,226.00000	2,135	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			9.00000	10	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,720.00000	2,628	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			15.00000	17	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			2,226.00000	2,135	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			7.00000	8	25.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,919.00000	2,826	25.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			15.00000	18	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			2,177.00000	2,086	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			8.00000	8	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,869.00000	2,777	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			7.00000	8	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,968.00000	2,876	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			6.00000	6	26.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			3,167.00000	3,075	26.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			6.00000	7	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			3,118.00000	3,025	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			18.00000	21	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			2,030.00000	1,939	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			19.00000	22	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,981.00000	1,890	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			15.00000	18	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			2,177.00000	2,086	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			9.00000	10	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,671.00000	2,579	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			19.00000	22	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,981.00000	1,890	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			20.00000	23	22.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,932.00000	1,842	22.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			16.00000	19	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			2,128.00000	2,037	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			27.00000	31	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,689.00000	1,599	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			37.00000	42	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,448.00000	1,360	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			26.00000	29	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,737.00000	1,648	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			39.00000	45	20.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.30	Put		1,400.00000	1,313	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		34.00000	39	20.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,496.00000	1,408	20.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		27.00000	31	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,689.00000	1,599	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		452.00000	516	16.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		163.00000	134	16.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		4.00000	4	28.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,715.00000	3,622	28.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		596.00000	667	16.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		108.00000	86	16.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		4.00000	4	28.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,815.00000	3,722	28.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		1,405.00000	1,495	19.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		17.00000	14	19.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		2.00000	2	31.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,613.00000	4,521	31.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		1.00000	1	35.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		6,112.00000	6,019	35.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		1.00000	1	40.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		7,612.00000	7,519	40.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		1,699.00000	1,790	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		11.00000	9	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		386.00000	447	15.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		198.00000	165	15.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		2.00000	3	30.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		4,314.00000	4,221	30.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		1.00000	1	34.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,812.00000	5,719	34.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		1.00000	1	39.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		7,312.00000	7,219	39.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		44.00000	51	19.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,306.00000	1,219	19.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		1,847.00000	1,938	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		9.00000	7	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		486.00000	552	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		147.00000	120	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		3.00000	3	30.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		4,164.00000	4,071	30.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		1.00000	1	34.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,662.00000	5,570	34.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		1.00000	1	39.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		7,162.00000	7,069	39.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,140.00000	3,232	29.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		1.00000	1	29.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.80	Call			2,144.00000	2,236	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			6.00000	4	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,164.00000	1,252	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			25.00000	20	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			356.00000	414	15.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			217.00000	183	15.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			3.00000	4	29.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,865.00000	3,772	29.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			2.00000	2	31.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,863.00000	4,770	31.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,239.00000	3,332	29.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			1.00000	0	29.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,243.00000	2,335	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			5.00000	4	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,260.00000	1,349	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			21.00000	17	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			418.00000	481	15.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			180.00000	149	15.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			4.00000	4	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,765.00000	3,672	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			2.00000	2	31.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,763.00000	4,670	31.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,289.00000	3,382	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			1.00000	0	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,293.00000	2,385	25.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			5.00000	4	25.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,308.00000	1,397	19.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			20.00000	16	19.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			2.00000	2	31.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,713.00000	4,620	31.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,040.00000	3,132	29.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			1.00000	1	29.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,045.00000	2,137	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			6.00000	5	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,068.00000	1,155	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			30.00000	24	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			299.00000	353	15.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			260.00000	221	15.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			3.00000	3	29.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,965.00000	3,872	29.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			2.00000	2	32.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,963.00000	4,870	32.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			2,940.00000	3,033	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			2.00000	1	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			1,946.00000	2,037	23.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.00	Put		7.00000	6	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		975.00000	1,060	17.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		37.00000	28	17.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		3.00000	3	29.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		4,064.00000	3,972	29.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		1.00000	1	32.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		5,063.00000	4,970	32.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		2,841.00000	2,933	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		2.00000	2	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		886.00000	967	16.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		47.00000	35	16.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		1.00000	1	32.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		5,163.00000	5,070	32.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		2,890.00000	2,983	29.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		2.00000	1	29.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		1,897.00000	1,988	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		8.00000	6	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		930.00000	1,012	16.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		42.00000	31	16.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		3.00000	3	29.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		4,114.00000	4,021	29.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		1.00000	1	32.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		5,113.00000	5,020	32.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,090.00000	3,182	29.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		1.00000	1	29.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,095.00000	2,186	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		6.00000	5	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,116.00000	1,203	18.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		27.00000	22	18.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		327.00000	383	15.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		238.00000	201	15.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		2.00000	2	32.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,913.00000	4,820	32.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,189.00000	3,282	29.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		1.00000	1	29.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,194.00000	2,286	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		5.00000	4	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,212.00000	1,300	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		23.00000	19	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		2.00000	2	31.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,813.00000	4,720	31.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,339.00000	3,432	29.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		1.00000	0	29.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,343.00000	2,435	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		4.00000	3	25.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.60	Call			1,357.00000	1,446	19.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			18.00000	15	19.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			2.00000	2	31.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,663.00000	4,570	31.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,339.00000	3,432	29.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			1.00000	0	29.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,439.00000	3,532	29.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			0.00000	0	29.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,442.00000	2,534	26.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			4.00000	3	26.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,454.00000	1,544	20.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			16.00000	13	20.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			558.00000	628	16.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			120.00000	96	16.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			4.00000	4	28.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,566.00000	3,473	28.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			2.00000	2	31.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,564.00000	4,471	31.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			3,639.00000	3,732	29.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			0.00000	0	29.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			2,641.00000	2,734	27.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			3.00000	2	27.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			1,650.00000	1,741	21.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			12.00000	9	21.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			715.00000	791	16.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			77.00000	60	16.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			5.00000	5	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			3,366.00000	3,274	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			2.00000	2	30.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			4,364.00000	4,271	30.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			3,739.00000	3,832	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			0.00000	0	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			2,741.00000	2,833	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			2.00000	2	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			1,748.00000	1,840	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			10.00000	8	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			799.00000	878	16.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			61.00000	46	16.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			5.00000	6	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			3,267.00000	3,174	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			3.00000	3	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			4,264.00000	4,171	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			1.00000	1	35.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			6,262.00000	6,169	35.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			0.00000	1	42.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.20	Put		8,262.00000	8,169	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		1.00000	1	36.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		6,362.00000	6,269	36.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		0.00000	0	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		8,362.00000	8,269	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		3,539.00000	3,632	29.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		0.00000	0	29.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		2,542.00000	2,634	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		3.00000	2	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		1,552.00000	1,642	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		13.00000	11	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		635.00000	708	16.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		96.00000	76	16.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		2.00000	2	30.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		4,464.00000	4,371	30.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		1.00000	1	36.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		6,462.00000	6,369	36.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		0.00000	0	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		8,462.00000	8,369	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		1.00000	1	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		6,562.00000	6,469	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		0.00000	0	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		8,562.00000	8,469	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		1.00000	1	37.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		6,712.00000	6,619	37.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		0.00000	0	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		8,712.00000	8,619	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		1.00000	1	37.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,812.00000	6,719	37.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		0.00000	0	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,812.00000	8,719	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		1.00000	1	38.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,962.00000	6,869	38.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		0.00000	0	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,962.00000	8,869	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		1.00000	1	38.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,912.00000	6,819	38.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		0.00000	0	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,912.00000	8,819	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		1.00000	1	37.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		6,662.00000	6,569	37.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		0.00000	0	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		8,662.00000	8,569	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		3,689.00000	3,782	29.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		0.00000	0	29.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.25	Call			2,691.00000	2,783	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			3.00000	2	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			757.00000	834	16.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			68.00000	52	16.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			1.00000	1	36.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			6,312.00000	6,219	36.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			0.00000	0	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			8,312.00000	8,219	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			3,589.00000	3,682	29.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			0.00000	0	29.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			2,591.00000	2,684	27.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put			3.00000	2	27.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			1,601.00000	1,692	21.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			12.00000	10	21.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call			675.00000	749	16.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			86.00000	67	16.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			2.00000	2	30.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			4,414.00000	4,321	30.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			1.00000	1	36.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			6,412.00000	6,319	36.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			0.00000	0	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			8,412.00000	8,319	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,489.00000	3,582	29.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			0.00000	0	29.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,492.00000	2,584	26.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			3.00000	3	26.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,503.00000	1,593	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			15.00000	12	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			2.00000	2	31.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put			4,514.00000	4,421	31.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call			1.00000	1	36.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			6,512.00000	6,419	36.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			0.00000	0	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			8,512.00000	8,419	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call			1.00000	1	38.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put			6,862.00000	6,769	38.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call			0.00000	0	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put			8,862.00000	8,769	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call			1.00000	1	37.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put			6,762.00000	6,669	37.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call			0.00000	0	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put			8,762.00000	8,669	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call			3,839.00000	3,932	29.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put			0.00000	0	29.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call			1.00000	1	35.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.10	Put			6,162.00000	6,069	35.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call			0.00000	1	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put			8,162.00000	8,069	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call			3,789.00000	3,882	29.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put			0.00000	0	29.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call			2,791.00000	2,883	28.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put			2.00000	2	28.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call			1,798.00000	1,889	22.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put			9.00000	7	22.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call			842.00000	922	16.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put			54.00000	40	16.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call			3.00000	3	30.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put			4,214.00000	4,121	30.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call			1.00000	1	35.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put			6,212.00000	6,119	35.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call			0.00000	1	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put			8,212.00000	8,119	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call			3,889.00000	3,982	29.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put			0.00000	0	29.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call			0.00000	1	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put			8,112.00000	8,019	42.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call			3,939.00000	4,032	29.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put			0.00000	0	29.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call			1.00000	1	35.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put			6,062.00000	5,969	35.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call			1.00000	1	42.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put			8,062.00000	7,969	42.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call			3,989.00000	4,082	29.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put			0.00000	0	29.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call			2,990.00000	3,083	29.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put			2.00000	1	29.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call			1,995.00000	2,087	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put			7.00000	6	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call			1,021.00000	1,107	17.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put			32.00000	26	17.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call			3.00000	3	29.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put			4,015.00000	3,922	29.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call			1.00000	1	35.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put			6,012.00000	5,919	35.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call			1.00000	1	41.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put			8,012.00000	7,919	41.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.21460		11.12100		16.22	2,298,993.00	205	3,002.00
€ / R On 15/03/2010 Currency Future	11.10	Call			475.00000	524	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			454.00000	409	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			436.00000	477	16.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.20	Put		515.00000	462	16.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		455.00000	500	16.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		484.00000	435	16.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call		401.00000	439	16.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put		580.00000	524	16.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		418.00000	457	16.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		547.00000	493	16.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		368.00000	404	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		647.00000	589	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		339.00000	372	17.11	0.00	0	24.00
€ / R On 15/03/2010 Currency Future	11.50	Put		718.00000	657	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		384.00000	421	16.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		613.00000	556	16.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		353.00000	387	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		682.00000	623	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		325.00000	357	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		754.00000	692	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		312.00000	343	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		791.00000	728	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		287.00000	316	17.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		866.00000	801	17.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		255.00000	281	18.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		984.00000	916	18.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		265.00000	292	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		944.00000	877	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		245.00000	270	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		1,024.00000	955	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		235.00000	260	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		1,064.00000	995	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		226.00000	250	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		1,105.00000	1,035	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		209.00000	232	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,188.00000	1,117	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call		145.00000	162	20.35	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put		1,624.00000	1,547	20.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		522.00000	575	16.02	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put		401.00000	360	16.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		217.00000	240	18.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		1,146.00000	1,076	18.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		287.00000	316	17.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		866.00000	801	17.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		276.00000	304	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		905.00000	839	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		201.00000	223	19.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,230.00000	1,158	19.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.20	Call		194.00000	215	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,273.00000	1,200	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		187.00000	207	19.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,316.00000	1,243	19.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		2,883.00000	2,977	23.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		12.00000	12	23.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		1,905.00000	1,996	19.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		34.00000	32	19.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		990.00000	1,069	15.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		119.00000	104	15.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		92.00000	106	22.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		2,221.00000	2,141	22.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		39.00000	45	23.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		3,168.00000	3,080	23.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		18.00000	20	24.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		4,147.00000	4,055	24.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		12.00000	13	26.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		5,141.00000	5,048	26.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		2,932.00000	3,026	23.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		11.00000	12	23.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		1,953.00000	2,045	19.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		32.00000	30	19.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,028.00000	1,108	15.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		107.00000	94	15.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		96.00000	111	22.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		2,175.00000	2,096	22.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		41.00000	47	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		3,120.00000	3,032	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		19.00000	21	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		4,098.00000	4,006	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		12.00000	13	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		5,091.00000	4,998	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,031.00000	3,125	24.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		10.00000	10	24.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,050.00000	2,142	19.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		29.00000	27	19.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,107.00000	1,198	15.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		86.00000	83	15.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		104.00000	117	21.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		2,083.00000	2,003	21.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		44.00000	51	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		3,023.00000	2,936	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		20.00000	22	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,999.00000	3,908	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		12.00000	13	26.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	16.10	Put		4,991.00000	4,899	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,081.00000	3,174	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		10.00000	10	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,099.00000	2,191	19.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		28.00000	26	19.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,152.00000	1,243	15.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		81.00000	79	15.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		498.00000	549	16.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		427.00000	384	16.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		108.00000	121	21.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		2,037.00000	1,956	21.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		46.00000	53	23.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,975.00000	2,889	23.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		21.00000	23	24.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,950.00000	3,859	24.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		13.00000	14	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,942.00000	4,849	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		2,982.00000	3,076	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		11.00000	11	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,002.00000	2,093	19.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		31.00000	29	19.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,067.00000	1,153	15.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		96.00000	88	15.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		100.00000	114	21.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		2,129.00000	2,049	21.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		43.00000	49	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		3,072.00000	2,984	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		19.00000	21	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		4,048.00000	3,957	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		12.00000	13	26.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		5,041.00000	4,949	26.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,229.00000	3,323	25.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		8.00000	8	25.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,245.00000	2,337	20.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		24.00000	23	20.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,290.00000	1,381	16.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		69.00000	66	16.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		572.00000	629	15.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		351.00000	314	15.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		118.00000	133	21.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,897.00000	1,818	21.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		53.00000	61	22.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,832.00000	2,746	22.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		23.00000	26	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,802.00000	3,712	23.93	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	15.90	Call			13.00000	15	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,792.00000	4,700	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,328.00000	3,422	25.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			7.00000	7	25.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,342.00000	2,435	21.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			21.00000	21	21.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,383.00000	1,474	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			62.00000	59	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			626.00000	687	15.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			305.00000	272	15.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			127.00000	142	20.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,806.00000	1,727	20.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			57.00000	66	22.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,736.00000	2,651	22.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			25.00000	28	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,704.00000	3,614	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			14.00000	15	25.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,693.00000	4,601	25.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,279.00000	3,372	25.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			8.00000	8	25.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,294.00000	2,386	20.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			23.00000	22	20.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,336.00000	1,427	16.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			65.00000	62	16.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			599.00000	657	15.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			328.00000	293	15.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			122.00000	137	21.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,851.00000	1,773	21.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			55.00000	63	22.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,784.00000	2,699	22.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			24.00000	27	23.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,753.00000	3,663	23.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			14.00000	15	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,743.00000	4,650	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,130.00000	3,224	24.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			9.00000	9	24.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,147.00000	2,239	20.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			26.00000	25	20.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,198.00000	1,289	16.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			77.00000	74	16.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			111.00000	125	21.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,990.00000	1,910	21.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			48.00000	56	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,927.00000	2,841	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			21.00000	24	24.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.00	Put			3,900.00000	3,810	24.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			13.00000	14	25.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,892.00000	4,799	25.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,180.00000	3,273	24.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			9.00000	9	24.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,196.00000	2,288	20.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			25.00000	24	20.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,244.00000	1,335	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			73.00000	70	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			547.00000	601	15.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			376.00000	337	15.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			115.00000	129	21.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,944.00000	1,864	21.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			50.00000	58	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,879.00000	2,793	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			22.00000	25	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,851.00000	3,761	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			13.00000	14	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,842.00000	4,750	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,378.00000	3,471	25.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			7.00000	7	25.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,391.00000	2,484	21.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			20.00000	20	21.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,429.00000	1,520	17.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			58.00000	56	17.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			655.00000	717	15.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			284.00000	252	15.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			131.00000	146	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,760.00000	1,682	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			60.00000	69	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,689.00000	2,604	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			26.00000	30	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,655.00000	3,565	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			14.00000	16	25.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,643.00000	4,551	25.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,428.00000	3,521	25.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			7.00000	6	25.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,440.00000	2,533	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			19.00000	19	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,476.00000	1,567	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			55.00000	53	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			684.00000	748	15.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			263.00000	234	15.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			135.00000	151	20.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,714.00000	1,637	20.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.70	Call			62.00000	72	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,641.00000	2,557	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			27.00000	31	23.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,606.00000	3,516	23.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			15.00000	16	25.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,594.00000	4,501	25.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			3,626.00000	3,720	26.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			5.00000	5	26.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			2,637.00000	2,730	22.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			16.00000	16	22.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			1,665.00000	1,757	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			44.00000	42	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			811.00000	882	15.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			190.00000	167	15.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			156.00000	173	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,535.00000	1,459	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			74.00000	85	22.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			2,453.00000	2,371	22.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			32.00000	36	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			3,411.00000	3,322	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			16.00000	18	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			4,395.00000	4,303	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			3,775.00000	3,869	27.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			4.00000	4	27.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			2,784.00000	2,878	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			13.00000	14	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			1,809.00000	1,900	18.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			38.00000	35	18.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			915.00000	992	15.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			144.00000	127	15.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			173.00000	193	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			1,402.00000	1,328	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			84.00000	97	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			2,313.00000	2,233	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			36.00000	41	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			3,265.00000	3,177	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			17.00000	19	24.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			4,246.00000	4,154	24.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			8.00000	8	28.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			6,237.00000	6,144	28.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			3.00000	4	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			8,232.00000	8,139	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			7.00000	8	29.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			6,386.00000	6,293	29.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			3.00000	3	31.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.50	Put		8,382.00000	8,289	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,527.00000	3,620	26.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		6.00000	6	26.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		2,538.00000	2,632	22.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		17.00000	17	22.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		1,571.00000	1,662	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		50.00000	47	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		746.00000	813	15.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		225.00000	199	15.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		68.00000	78	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,547.00000	2,464	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		15.00000	17	25.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,494.00000	4,402	25.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		7.00000	8	29.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,486.00000	6,393	29.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		2.00000	3	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		8,481.00000	8,388	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		6.00000	7	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,585.00000	6,493	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		2.00000	3	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,581.00000	8,488	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,279.00000	3,372	25.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		8.00000	8	25.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		6.00000	7	29.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,735.00000	6,642	29.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		2.00000	3	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,731.00000	8,638	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		6.00000	7	29.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,835.00000	6,742	29.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		2.00000	2	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,831.00000	8,738	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		5.00000	6	30.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,984.00000	6,892	30.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		2.00000	2	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,981.00000	8,887	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		6.00000	6	29.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,935.00000	6,842	29.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		2.00000	2	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,931.00000	8,838	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		6.00000	7	29.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,685.00000	6,592	29.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		2.00000	3	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,681.00000	8,588	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		3,676.00000	3,769	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		5.00000	5	26.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.45	Call			2,686.00000	2,779	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			15.00000	15	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			1,713.00000	1,804	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			42.00000	40	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			845.00000	918	15.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			174.00000	153	15.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			77.00000	89	22.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			2,406.00000	2,325	22.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			16.00000	18	24.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			4,345.00000	4,254	24.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			7.00000	8	28.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			6,336.00000	6,244	28.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			3.00000	3	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			8,332.00000	8,239	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			3,726.00000	3,819	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			5.00000	4	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			2,735.00000	2,829	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			14.00000	14	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			1,761.00000	1,852	18.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			40.00000	38	18.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			880.00000	954	15.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			159.00000	140	15.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			80.00000	93	22.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			2,359.00000	2,279	22.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			17.00000	19	24.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			4,296.00000	4,204	24.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			7.00000	8	28.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			6,286.00000	6,194	28.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			3.00000	4	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			8,282.00000	8,189	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			3,576.00000	3,670	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			5.00000	5	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			2,587.00000	2,681	22.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			16.00000	16	22.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			1,618.00000	1,709	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			47.00000	44	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			778.00000	847	15.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			207.00000	183	15.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			71.00000	82	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,500.00000	2,417	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			16.00000	17	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			4,445.00000	4,353	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			7.00000	8	29.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			6,436.00000	6,343	29.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			3.00000	3	31.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.55	Put		8,432.00000	8,339	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call		6.00000	7	29.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put		6,635.00000	6,543	29.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call		2.00000	3	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put		8,631.00000	8,538	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call		6.00000	6	29.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put		6,885.00000	6,792	29.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call		2.00000	2	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put		8,881.00000	8,788	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call		6.00000	7	29.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put		6,785.00000	6,692	29.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call		2.00000	2	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put		8,781.00000	8,688	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call		3,477.00000	3,571	25.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put		6.00000	6	25.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call		2,489.00000	2,582	21.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put		18.00000	18	21.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call		1,523.00000	1,614	17.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put		52.00000	50	17.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call		714.00000	780	15.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put		243.00000	216	15.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call		299.00000	329	17.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put		828.00000	764	17.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call		65.00000	75	22.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put		2,594.00000	2,510	22.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call		15.00000	16	25.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put		4,544.00000	4,452	25.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call		7.00000	7	29.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put		6,536.00000	6,443	29.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call		2.00000	3	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put		8,531.00000	8,438	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call		3,875.00000	3,968	27.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put		4.00000	4	27.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call		8.00000	9	28.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put		6,137.00000	6,044	28.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call		3.00000	4	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put		8,132.00000	8,039	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call		3,825.00000	3,919	27.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put		4.00000	4	27.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call		2,834.00000	2,928	23.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put		13.00000	13	23.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call		1,857.00000	1,948	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put		36.00000	34	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call		952.00000	1,030	15.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put		131.00000	115	15.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.30	Call			88.00000	102	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put			2,267.00000	2,187	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call			18.00000	20	24.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put			4,197.00000	4,105	24.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call			8.00000	9	28.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put			6,187.00000	6,094	28.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call			3.00000	4	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put			8,182.00000	8,089	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call			3,974.00000	4,068	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put			3.00000	3	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call			8.00000	9	28.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put			6,037.00000	5,945	28.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call			4.00000	4	31.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put			8,033.00000	7,940	31.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Call			3,925.00000	4,018	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Put			4.00000	3	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Call			8.00000	9	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Put			6,087.00000	5,994	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Call			3.00000	4	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Put			8,082.00000	7,990	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Call			0.00000	4,117	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Put			0.00000	3	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Call			0.00000	9	28.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Put			0.00000	5,895	28.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Call			0.00000	4	31.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Put			0.00000	7,890	31.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.39710		11.30260		16.57	5,698,550.00	500	703.00
€ / R On 14/06/2010 Currency Future	11.30	Call			0.00000	658	16.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Put			0.00000	561	16.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Call			591.00000	636	16.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put			639.00000	589	16.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Call			555.00000	596	16.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put			703.00000	648	16.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Call			573.00000	614	16.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put			670.00000	617	16.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Call			506.00000	543	17.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Put			803.00000	746	17.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Call			475.00000	511	17.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Put			873.00000	814	17.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Call			522.00000	560	16.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put			769.00000	713	16.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call			538.00000	577	16.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put			736.00000	680	16.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call			421.00000	453	17.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put			1,018.00000	956	17.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	12.00	Call		397.00000	428	18.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put		1,094.00000	1,031	18.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call		374.00000	404	18.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put		1,171.00000	1,107	18.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call		3,814.00000	3,909	24.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put		11.00000	12	24.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call		2,829.00000	2,923	20.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put		26.00000	26	20.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call		1,864.00000	1,952	16.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put		61.00000	54	16.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call		1,040.00000	1,112	15.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put		238.00000	215	15.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call		179.00000	198	21.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put		2,376.00000	2,301	21.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call		69.00000	83	25.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put		4,266.00000	4,186	25.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call		16.00000	29	26.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put		6,213.00000	6,132	26.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call		8.00000	10	27.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put		8,206.00000	8,112	27.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call		3,863.00000	3,958	24.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put		11.00000	11	24.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call		2,878.00000	2,973	20.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put		25.00000	25	20.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call		1,910.00000	1,998	16.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put		57.00000	50	16.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call		1,074.00000	1,146	15.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put		221.00000	199	15.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call		184.00000	203	21.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Put		2,331.00000	2,256	21.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call		71.00000	86	25.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put		4,219.00000	4,139	25.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call		16.00000	30	26.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put		6,164.00000	6,083	26.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call		9.00000	10	27.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put		8,156.00000	8,063	27.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call		3,764.00000	3,859	24.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put		12.00000	12	24.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call		2,780.00000	2,874	20.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Put		27.00000	27	20.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call		1,818.00000	1,906	16.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put		66.00000	59	16.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call		1,008.00000	1,078	15.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put		255.00000	231	15.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call		174.00000	193	21.74	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	13.55	Put			2,422.00000	2,346	21.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call			66.00000	81	25.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put			4,314.00000	4,234	25.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call			16.00000	28	26.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put			6,263.00000	6,181	26.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call			8.00000	9	27.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put			8,256.00000	8,162	27.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call			3,913.00000	4,008	24.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put			10.00000	11	24.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call			2,927.00000	3,022	20.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put			25.00000	25	20.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call			1,956.00000	2,044	16.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put			53.00000	47	16.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call			1,108.00000	1,182	15.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put			205.00000	185	15.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call			189.00000	208	21.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put			2,286.00000	2,211	21.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call			74.00000	88	25.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put			4,171.00000	4,091	25.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call			17.00000	31	26.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put			6,114.00000	6,034	26.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call			9.00000	10	27.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put			8,106.00000	8,013	27.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call			3,962.00000	4,057	24.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Put			10.00000	10	24.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Call			2,976.00000	3,071	21.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put			24.00000	24	21.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call			2,002.00000	2,092	16.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put			49.00000	45	16.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Call			1,142.00000	1,221	15.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put			190.00000	174	15.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call			194.00000	213	21.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put			2,241.00000	2,166	21.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Call			77.00000	90	25.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put			4,124.00000	4,043	25.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call			17.00000	31	26.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put			6,064.00000	5,984	26.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call			9.00000	10	27.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put			8,057.00000	7,963	27.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Call			3,616.00000	3,711	23.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Put			13.00000	14	23.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Call			2,633.00000	2,727	19.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Put			30.00000	30	19.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Call			1,684.00000	1,770	16.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Put			81.00000	73	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 14/06/2010 Currency Future	10.70	Call			915.00000	981	15.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Put			312.00000	284	15.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Call			161.00000	179	22.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Put			2,559.00000	2,482	22.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Call			59.00000	75	25.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Put			4,457.00000	4,378	25.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Call			15.00000	26	26.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Put			6,412.00000	6,329	26.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Call			7.00000	8	27.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Put			8,405.00000	8,311	27.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Call			3,715.00000	3,810	23.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Put			12.00000	13	23.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Call			2,731.00000	2,825	19.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Put			28.00000	28	19.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Call			1,773.00000	1,860	16.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Put			71.00000	63	16.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Call			976.00000	1,045	15.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Put			273.00000	248	15.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Call			170.00000	188	21.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Put			2,467.00000	2,391	21.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Call			64.00000	79	25.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Put			4,361.00000	4,282	25.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Call			16.00000	27	26.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Put			6,313.00000	6,230	26.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Call			8.00000	9	27.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Put			8,305.00000	8,212	27.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Call			0.00000	4,106	24.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Put			0.00000	9	24.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Call			0.00000	3,120	21.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Put			0.00000	23	21.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Call			0.00000	2,141	16.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Put			0.00000	44	16.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Call			0.00000	1,260	15.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Put			0.00000	163	15.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Call			0.00000	218	21.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Put			0.00000	2,120	21.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Call			0.00000	91	25.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Put			0.00000	3,994	25.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Call			0.00000	32	26.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Put			0.00000	5,935	26.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Call			0.00000	11	27.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Put			0.00000	7,914	27.52	0.00	0	0.00
AL13 On 05/11/2009 Index Future			248.82900		249.02000		0.00	0.00	0	10.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ALBI On 05/11/2009 Index Future			294.14600		295.40800		0.00	0.00	0	764.00
ALBI On 04/02/2010 Index Future			299.49200		300.78000		0.00	11,979,680.00	4	37.00
ALBI On 06/05/2010 Index Future			304.73700		305.98800		0.00	0.00	0	0.00
ALBI On 05/08/2010 Index Future			310.23200		311.50500		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			127.32600		127.61100		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			129.64000		129.93100		0.00	0.00	0	0.00
CRD1 On 06/05/2010 Index Future			132.13100		132.42800		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			295.84350		297.09500		0.00	0.00	0	691.00
GOVI On 04/02/2010 jGovi			301.22050		302.49750		0.00	0.00	0	0.00
GOVI On 06/05/2010 jGovi			307.00800		308.31100		0.00	0.00	0	0.00
GOVI On 05/08/2010 jGovi			312.19500		313.47700		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			362.78900		363.28000		0.00	0.00	0	3.00
ILBI On 04/02/2010 Index Future			369.09100		0.00000		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.31556		7.32115		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.77800		8.76500		15.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.53900		8.53100		15.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.62000		8.60100		15.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.92500		8.91400		15.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.90800		8.89600		15.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.93300		8.92500		15.00	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			7.09500		7.08900		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.05500		7.06700		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.23200		7.23200		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.54100		7.55000		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.77800		7.78500		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.74500		7.74900		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
JN02 On 04/02/2010 jNote				7.97300	7.97500		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote				8.63400	8.61400		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote				8.76300	8.74400		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote				8.90300	8.89300		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote				8.96400	8.95500		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod				6.82500	6.82700		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod				6.89900	6.89600		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod				7.05600	7.05900		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future				284.79500	286.11100		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future				289.97100	291.31400		0.00	0.00	0	0.00
OTH1 On 06/05/2010 Index Future				295.54200	296.91200		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future				7.35900	7.36600		0.81	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			0.00000	0	0.83	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			695.00000	689	0.83	0.00	0	0.00
R155 On 05/11/2009 Bond Future				7.64500	7.59500		1.50	0.00	0	38.00
R155 On 05/11/2009 Bond Future	7.75	Call			340.00000	275	1.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			68.00000	91	1.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future				8.51900	8.44900		5.50	16,450.30	132	8,976.00
R157 On 05/11/2009 Bond Future	7.50	Call			1.00000	0	5.42	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,056.00000	5,418	5.42	0.00	0	0.00
R157 On 04/02/2010 Bond Future				8.61700	8.54200		5.50	8,874.51	70	70.00
R157 On 04/02/2010 Bond Future	7.75	Call			311.00000	254	5.41	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			4,328.00000	4,642	5.41	0.00	0	0.00
R157 On 06/05/2010 Bond Future				8.69400	8.61500		5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			1,672.00000	1,500	5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,220.00000	2,423	5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future				8.74200	8.65700		5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			2,614.00000	2,407	5.34	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,192.00000	2,371	5.34	0.00	0	0.00
R186 On 05/11/2009 Bond Future				9.09700	9.02700		11.25	0.00	0	11,682.00
R186 On 05/11/2009 Bond Future	9.00	Call			1,221.00000	906	11.25	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,477.00000	1,821	11.25	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			416.00000	272	11.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			3,081.00000	3,596	11.18	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	11.30	0.00	0	5,000.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 05/11/2009 Bond Future	7.50	Put			15,940.00000	16,599	11.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			0.00000	0	11.22	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			13,111.00000	13,770	11.22	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.15400		9.08200		11.75	4,514.90	40	81.00
R186 On 04/02/2010 Bond Future	8.25	Call			559.00000	459	11.60	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			8,735.00000	9,303	11.60	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.20200		9.12800		11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			3,527.00000	3,206	11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,714.00000	5,071	11.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.23600		9.15900		12.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			5,356.00000	4,973	12.22	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			4,533.00000	4,847	12.22	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.58700		8.50600		5.25	0.00	0	488.00
R201 On 05/11/2009 Bond Future	7.50	Call			1.00000	0	5.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,235.00000	4,567	5.16	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.67500		8.58900		5.25	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			96.00000	72	5.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			4,485.00000	4,798	5.14	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.74900		8.65800		5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,279.00000	1,130	5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			1,874.00000	2,064	5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.79600		8.69800		5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			2,490.00000	2,283	5.26	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,419.00000	1,561	5.26	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.02500		8.94500		8.25	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	7.94	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,250.00000	8,682	7.94	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.11100		9.02700		7.75	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			318.00000	253	7.47	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			4,803.00000	5,179	7.47	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.18100		9.09300		7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			2,023.00000	1,810	7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,501.00000	2,738	7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.23000		9.13800		7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			3,087.00000	2,838	7.90	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			2,530.00000	2,739	7.90	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.04200		8.96200		9.00	0.00	0	3,599.00
R204 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	8.66	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,166.00000	9,637	8.66	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.11600		9.03300		9.00	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			361.00000	289	8.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 04/02/2010 Bond Future	8.20	Put			5,329.00000	5,735	8.68	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.18100		9.09400		8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			2,212.00000	1,979	8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			2,744.00000	3,000	8.50	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.22700		9.13600		9.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			3,432.00000	3,159	9.17	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			2,806.00000	3,033	9.17	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.65100		8.57000		5.50	0.00	0	1,140.00
R206 On 05/11/2009 Bond Future	7.50	Call			2.00000	1	5.41	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,697.00000	3,969	5.41	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.75700		8.67000		5.50	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			141.00000	113	5.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,971.00000	4,220	5.40	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.85500		8.76100		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,519.00000	1,376	5.20	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,552.00000	1,692	5.20	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.92300		8.82200		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			1,933.00000	1,775	4.81	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,430.00000	1,558	4.81	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.18100		9.11100		10.00	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	9.64	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,424.00000	10,844	9.64	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.25300		9.18000		10.00	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			304.00000	248	9.69	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			6,016.00000	6,390	9.69	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.31800		9.24300		9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			2,574.00000	2,350	9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			2,534.00000	2,742	9.50	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.36700		9.28900		10.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			3,832.00000	3,577	10.20	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,645.00000	2,831	10.20	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.18000		9.11000		10.50	0.00	0	5,008.00
R208 On 05/11/2009 Bond Future	7.75	Call			0.00000	0	10.38	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,039.00000	9,472	10.38	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.24800		9.17500		10.50	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			576.00000	482	10.34	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			4,834.00000	5,184	10.34	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.30500		9.23000		10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			2,699.00000	2,464	10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,579.00000	2,793	10.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.34700		9.26900		10.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 05/08/2010 Bond Future	9.50	Call			4,059.00000	3,790	10.93	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,708.00000	2,898	10.93	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.67100		8.61100		15.00	0.00	0	3,023.00
R209 On 05/11/2009 Bond Future	9.00	Call			3,334.00000	2,904	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			226.00000	290	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	14.92	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			10,178.00000	10,671	14.92	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			0.00000	0	15.23	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			15,486.00000	15,979	15.23	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			0.00000	0	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,769.00000	13,263	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			8,535.00000	8,043	16.52	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			2.00000	3	16.52	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.70500		8.64300		14.75	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			182.00000	147	14.60	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			10,604.00000	11,076	14.60	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			10,135.00000	9,660	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			214.00000	245	16.63	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.73100		8.66700		14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			2,737.00000	2,498	14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			4,121.00000	4,402	14.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.74500		8.68000		15.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			4,533.00000	4,243	15.30	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			3,967.00000	4,203	15.30	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			292.14200		293.37600		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			297.45100		298.71100		0.00	0.00	0	0.00
TRT1 On 06/05/2010 Index Future			303.16600		304.45100		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.70510		6.66360		14.84	0.00	0	4,500.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			169.00000	195	15.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			155.00000	140	15.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			148.00000	166	14.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			185.00000	161	14.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			148.00000	166	14.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			185.00000	161	14.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			169.00000	195	15.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			155.00000	140	15.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			114.00000	128	15.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			251.00000	223	15.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call			265.00000	296	16.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put			102.00000	91	16.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			301.00000	333	16.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.45	Put		88.00000	78	16.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		231.00000	261	15.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		117.00000	105	15.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		301.00000	333	16.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		88.00000	78	16.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		339.00000	372	16.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		76.00000	67	16.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		199.00000	227	15.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		135.00000	122	15.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		231.00000	261	15.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		117.00000	105	15.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		130.00000	146	15.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		217.00000	191	15.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		100.00000	113	15.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		287.00000	257	15.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		100.00000	113	15.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		287.00000	257	15.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		114.00000	128	15.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		251.00000	223	15.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		88.00000	99	16.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		324.00000	294	16.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		339.00000	372	16.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		76.00000	67	16.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		379.00000	413	17.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		65.00000	58	17.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		419.00000	454	17.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		56.00000	49	17.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		419.00000	454	17.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		56.00000	49	17.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		461.00000	497	17.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		48.00000	42	17.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		88.00000	99	16.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		324.00000	294	16.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		68.00000	76	16.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		404.00000	371	16.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		52.00000	59	17.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		489.00000	454	17.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		40.00000	46	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		577.00000	540	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		32.00000	36	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		668.00000	630	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		77.00000	87	16.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		363.00000	332	16.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		59.00000	67	16.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		446.00000	412	16.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.15	Call		46.00000	52	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		532.00000	497	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		77.00000	87	16.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		363.00000	332	16.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		46.00000	52	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		532.00000	497	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		36.00000	40	18.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		622.00000	585	18.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		59.00000	67	16.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		446.00000	412	16.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,814.00000	5,855	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,314.00000	4,355	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,814.00000	2,855	33.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	33.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,317.00000	1,358	24.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		3.00000	3	24.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		4.00000	4	24.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,691.00000	1,649	24.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		1.00000	1	32.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,187.00000	3,146	32.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	39.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,687.00000	4,645	39.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	45.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,187.00000	6,145	45.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,064.00000	6,105	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,564.00000	4,605	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,064.00000	3,105	33.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	33.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,565.00000	1,606	26.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		2.00000	1	26.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		6.00000	7	23.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,442.00000	1,402	23.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		1.00000	1	31.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,937.00000	2,896	31.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	38.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,437.00000	4,395	38.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	44.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,937.00000	5,895	44.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,114.00000	6,155	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,614.00000	4,655	23.99	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	2.05	Put		0.00000	0	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,114.00000	3,155	32.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	32.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,615.00000	1,656	27.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		1.00000	1	27.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		7.00000	7	23.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,393.00000	1,352	23.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		1.00000	1	31.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,887.00000	2,846	31.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	38.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,387.00000	4,345	38.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	44.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,887.00000	5,845	44.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		593.00000	631	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		30.00000	26	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		504.00000	541	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		41.00000	36	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		779.00000	818	19.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		15.00000	13	19.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		685.00000	723	19.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		21.00000	18	19.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		548.00000	585	18.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		35.00000	30	18.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		504.00000	541	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		41.00000	36	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		639.00000	677	18.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		25.00000	22	18.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		379.00000	413	17.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		65.00000	58	17.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		732.00000	771	19.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		18.00000	15	19.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,314.00000	3,355	30.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	30.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,314.00000	2,355	31.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		0.00000	0	31.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		0.00000	0	34.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,687.00000	3,645	34.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	43.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,687.00000	5,645	43.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	46.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,686.00000	7,645	46.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,214.00000	4,255	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,214.00000	3,255	31.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	31.66	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	4.45	Call			2,214.00000	2,255	31.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put			0.00000	0	31.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call			1,218.00000	1,258	23.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put			4.00000	3	23.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call			4.00000	4	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			1,790.00000	1,749	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			0.00000	0	35.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,787.00000	3,745	35.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			0.00000	0	44.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,787.00000	5,745	44.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	47.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,786.00000	7,745	47.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,164.00000	4,205	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			3,164.00000	3,205	32.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	32.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			2,164.00000	2,205	31.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			0.00000	0	31.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			1,168.00000	1,209	22.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			4.00000	4	22.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			3.00000	4	25.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			1,840.00000	1,799	25.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			0.00000	0	35.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			3,837.00000	3,795	35.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			0.00000	0	44.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,837.00000	5,795	44.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	47.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,836.00000	7,795	47.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			4,114.00000	4,155	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			2,114.00000	2,155	31.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			0.00000	0	31.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			1,119.00000	1,159	22.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			5.00000	4	22.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			3.00000	3	26.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			1,890.00000	1,848	26.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			0.00000	0	35.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			3,887.00000	3,845	35.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	47.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			7,886.00000	7,845	47.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			4,064.00000	4,105	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			2,064.00000	2,105	30.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			0.00000	0	30.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			1,069.00000	1,110	22.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.60	Put		6.00000	5	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		3.00000	3	26.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		1,939.00000	1,898	26.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		0.00000	0	36.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		3,937.00000	3,895	36.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	47.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		7,936.00000	7,895	47.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		4,014.00000	4,055	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		3,014.00000	3,055	33.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	33.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		2,014.00000	2,055	30.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		0.00000	0	30.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		1,020.00000	1,061	21.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		7.00000	6	21.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		3.00000	3	26.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		1,989.00000	1,948	26.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		0.00000	0	36.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		3,987.00000	3,945	36.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		0.00000	0	44.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		5,987.00000	5,945	44.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	47.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		7,986.00000	7,945	47.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,264.00000	4,305	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,264.00000	3,305	31.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	31.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,264.00000	2,305	31.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		0.00000	0	31.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,267.00000	1,308	23.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		3.00000	3	23.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		4.00000	4	25.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,740.00000	1,699	25.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		0.00000	0	35.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,737.00000	3,695	35.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		0.00000	0	43.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,737.00000	5,695	43.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	47.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,736.00000	7,695	47.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		3,964.00000	4,005	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		2,964.00000	3,005	34.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	34.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		1,964.00000	2,006	30.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		1.00000	0	30.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.70	Call			972.00000	1,012	21.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put			8.00000	6	21.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call			3.00000	3	27.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put			2,039.00000	1,998	27.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call			0.00000	0	36.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put			4,037.00000	3,995	36.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call			0.00000	0	45.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put			6,037.00000	5,995	45.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	47.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			8,036.00000	7,995	47.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			3,914.00000	3,955	24.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	24.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			2,914.00000	2,955	34.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	34.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call			1,914.00000	1,956	29.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put			1.00000	1	29.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call			923.00000	963	20.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put			9.00000	8	20.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call			2.00000	3	27.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put			2,089.00000	2,047	27.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call			0.00000	0	36.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			4,087.00000	4,045	36.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			0.00000	0	45.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put			6,087.00000	6,045	45.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	47.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			8,086.00000	8,045	47.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			3,764.00000	3,805	26.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	26.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			2,764.00000	2,805	33.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put			0.00000	0	33.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call			1,765.00000	1,806	28.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put			1.00000	1	28.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call			2.00000	2	28.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put			2,238.00000	2,197	28.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call			0.00000	0	37.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put			4,237.00000	4,195	37.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call			0.00000	0	45.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put			6,237.00000	6,195	45.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call			0.00000	0	47.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put			8,236.00000	8,195	47.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call			3,864.00000	3,905	25.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put			0.00000	0	25.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call			2,864.00000	2,905	33.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put			0.00000	0	33.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call			1,864.00000	1,906	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
ZAAD On 14/12/2009 Currency Future	4.80	Put		1.00000	1	29.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		875.00000	914	20.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		11.00000	9	20.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		2.00000	2	27.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		2,139.00000	2,097	27.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		0.00000	0	37.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,137.00000	4,095	37.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	45.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,137.00000	6,095	45.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	47.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,136.00000	8,095	47.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,814.00000	3,855	25.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	25.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,814.00000	1,856	29.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		1.00000	1	29.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		827.00000	866	20.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		13.00000	11	20.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		2.00000	2	27.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,188.00000	2,147	27.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		0.00000	0	37.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,187.00000	4,145	37.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	47.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,186.00000	8,145	47.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.75620	6.71430		16.12	0.00	0	4,118.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		285.00000	309	16.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		270.00000	253	16.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		265.00000	284	16.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		301.00000	278	16.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		285.00000	309	16.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		270.00000	253	16.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		229.00000	246	16.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		365.00000	340	16.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		246.00000	264	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		332.00000	308	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		367.00000	394	16.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		203.00000	188	16.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		397.00000	425	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		183.00000	169	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		338.00000	364	16.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		224.00000	208	16.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		338.00000	364	16.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		224.00000	208	16.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		429.00000	457	16.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		164.00000	151	16.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		311.00000	336	16.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.65	Put		246.00000	230	16.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		246.00000	264	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		332.00000	308	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		213.00000	229	16.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		399.00000	373	16.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		198.00000	213	16.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		434.00000	407	16.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		461.00000	491	16.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		147.00000	135	16.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		531.00000	562	16.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		117.00000	106	16.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		185.00000	199	17.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		470.00000	442	17.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		160.00000	172	17.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		546.00000	516	17.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		606.00000	638	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		91.00000	82	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		645.00000	677	16.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		80.00000	71	16.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		568.00000	599	16.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		103.00000	93	16.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		496.00000	526	16.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		131.00000	119	16.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		726.00000	760	16.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		61.00000	53	16.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		767.00000	802	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		53.00000	46	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		685.00000	718	16.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		70.00000	62	16.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		606.00000	638	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		91.00000	82	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		531.00000	562	16.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		117.00000	106	16.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,314.00000	4,356	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,314.00000	3,356	28.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		0.00000	0	28.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,316.00000	2,358	26.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		2.00000	2	26.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,326.00000	1,367	19.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		12.00000	11	19.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		35.00000	37	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,720.00000	1,680	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		4.00000	4	28.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,690.00000	3,648	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
ZAAD On 15/03/2010 Currency Future	12.40	Call			1.00000	1	32.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,687.00000	5,645	32.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			0.00000	0	36.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,686.00000	7,644	36.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,214.00000	4,256	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,214.00000	3,256	29.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			0.00000	0	29.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,217.00000	2,258	25.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			2.00000	2	25.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,229.00000	1,269	18.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			14.00000	13	18.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			32.00000	33	23.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			1,818.00000	1,777	23.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			4.00000	4	28.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			3,789.00000	3,748	28.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			1.00000	1	32.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			5,787.00000	5,745	32.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			0.00000	0	37.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,786.00000	7,744	37.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			4,164.00000	4,206	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			3,164.00000	3,206	29.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			0.00000	0	29.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			2,167.00000	2,209	25.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			3.00000	2	25.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			1,180.00000	1,220	18.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			16.00000	14	18.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			30.00000	32	23.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put			1,866.00000	1,826	23.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call			4.00000	4	28.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			3,839.00000	3,798	28.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			1.00000	1	32.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put			5,837.00000	5,795	32.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call			0.00000	0	37.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put			7,836.00000	7,794	37.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call			4,114.00000	4,156	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put			0.00000	0	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call			3,115.00000	3,156	29.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			0.00000	0	29.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			2,117.00000	2,159	24.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			3.00000	3	24.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,131.00000	1,171	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			17.00000	15	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			29.00000	31	23.99	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	8.60	Put		1,915.00000	1,874	23.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		3.00000	4	28.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,889.00000	3,847	28.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		1.00000	1	32.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,887.00000	5,845	32.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		0.00000	0	37.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,886.00000	7,844	37.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,131.00000	1,171	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		17.00000	15	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		4,014.00000	4,056	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		3,015.00000	3,057	30.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		0.00000	0	30.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		2,018.00000	2,059	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		3.00000	3	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		1,035.00000	1,074	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		21.00000	18	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		27.00000	28	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		2,013.00000	1,972	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		3.00000	3	28.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		3,989.00000	3,947	28.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		1.00000	1	32.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		5,987.00000	5,945	32.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		0.00000	0	37.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		7,986.00000	7,944	37.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		4,064.00000	4,106	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		3,065.00000	3,106	30.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		0.00000	0	30.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,067.00000	2,109	24.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		3.00000	3	24.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,083.00000	1,123	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		19.00000	17	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		28.00000	29	24.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		1,964.00000	1,923	24.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		3.00000	4	28.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		3,939.00000	3,897	28.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		1.00000	1	32.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,937.00000	5,895	32.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		0.00000	0	37.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,936.00000	7,894	37.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,264.00000	4,306	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,264.00000	3,306	28.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	0	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
ZAAD On 15/03/2010 Currency Future	4.45	Call			2,266.00000	2,308	26.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put			2.00000	2	26.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call			1,277.00000	1,318	18.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put			13.00000	12	18.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call			33.00000	35	23.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put			1,769.00000	1,729	23.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call			4.00000	4	28.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put			3,740.00000	3,698	28.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call			1.00000	1	32.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put			5,737.00000	5,695	32.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call			0.00000	0	36.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put			7,736.00000	7,694	36.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call			3,964.00000	4,006	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put			0.00000	0	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call			2,965.00000	3,007	30.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put			0.00000	0	30.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call			1,968.00000	2,010	23.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put			4.00000	3	23.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call			989.00000	1,026	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put			24.00000	20	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call			25.00000	27	24.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put			2,061.00000	2,021	24.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call			3.00000	3	28.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put			4,039.00000	3,997	28.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call			1.00000	1	33.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put			6,037.00000	5,995	33.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call			0.00000	0	37.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put			8,036.00000	7,994	37.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call			3,864.00000	3,906	25.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put			0.00000	0	25.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call			2,865.00000	2,907	30.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put			1.00000	1	30.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call			1,869.00000	1,910	23.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put			5.00000	4	23.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call			898.00000	935	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put			34.00000	28	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call			22.00000	24	24.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put			2,158.00000	2,118	24.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call			3.00000	3	28.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put			4,138.00000	4,097	28.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call			1.00000	1	33.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put			6,136.00000	6,095	33.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call			0.00000	0	37.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put			8,136.00000	8,094	37.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call			3,764.00000	3,806	25.72	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	2.95	Put			0.00000	0	25.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call			2,765.00000	2,807	29.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put			1.00000	1	29.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call			1,770.00000	1,811	22.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put			5.00000	5	22.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call			810.00000	845	16.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put			46.00000	39	16.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call			20.00000	21	25.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put			2,255.00000	2,215	25.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call			3.00000	3	29.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put			4,238.00000	4,197	29.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call			1.00000	1	33.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put			6,236.00000	6,195	33.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call			0.00000	0	37.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put			8,236.00000	8,194	37.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call			3,814.00000	3,856	25.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put			0.00000	0	25.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call			2,815.00000	2,857	29.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put			1.00000	1	29.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call			1,819.00000	1,861	22.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put			5.00000	4	22.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call			854.00000	890	16.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put			40.00000	33	16.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call			21.00000	22	24.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put			2,207.00000	2,166	24.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call			3.00000	3	29.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put			4,188.00000	4,147	29.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call			1.00000	1	33.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put			6,186.00000	6,145	33.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call			0.00000	0	37.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put			8,186.00000	8,144	37.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call			3,914.00000	3,956	24.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put			0.00000	0	24.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call			2,915.00000	2,957	30.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put			1.00000	1	30.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call			1,918.00000	1,960	23.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put			4.00000	4	23.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call			943.00000	980	16.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put			29.00000	24	16.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call			24.00000	25	24.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put			2,109.00000	2,069	24.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call			3.00000	3	28.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put			4,089.00000	4,047	28.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call			1.00000	1	33.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put			6,086.00000	6,045	33.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.80	Call		0.00000	0	37.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		8,086.00000	8,044	37.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			6.79910	6.75510		16.51	67,991.00	10	750.00
ZAAD On 14/06/2010 Currency Future	6.75	Call		364.00000	388	16.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Put		359.00000	339	16.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Call		345.00000	365	16.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put		390.00000	366	16.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Call		310.00000	329	16.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Put		455.00000	430	16.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call		436.00000	463	16.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put		281.00000	264	16.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call		462.00000	490	16.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put		257.00000	241	16.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call		411.00000	437	16.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put		306.00000	288	16.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call		490.00000	518	16.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put		235.00000	219	16.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call		387.00000	412	16.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put		332.00000	313	16.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call		4,255.00000	4,299	31.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put		0.00000	0	31.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call		3,256.00000	3,300	28.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put		1.00000	1	28.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call		2,261.00000	2,304	23.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put		6.00000	5	23.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call		1,280.00000	1,322	16.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put		24.00000	23	16.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call		77.00000	81	22.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put		1,821.00000	1,782	22.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call		9.00000	10	24.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put		3,754.00000	3,711	24.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call		3.00000	3	28.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put		5,748.00000	5,704	28.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call		1.00000	1	31.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put		7,746.00000	7,702	31.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call		4,205.00000	4,249	31.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put		0.00000	0	31.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call		3,206.00000	3,250	28.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put		1.00000	1	28.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call		2,212.00000	2,255	22.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put		6.00000	6	22.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call		1,231.00000	1,274	16.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put		26.00000	25	16.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call		74.00000	78	23.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put		1,869.00000	1,829	23.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	10.55	Call			8.00000	9	24.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put			3,803.00000	3,760	24.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call			3.00000	3	28.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put			5,798.00000	5,754	28.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call			1.00000	1	31.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put			7,796.00000	7,752	31.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call			4,155.00000	4,199	31.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put			0.00000	0	31.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call			3,156.00000	3,200	27.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put			1.00000	1	27.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call			2,162.00000	2,205	22.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put			7.00000	6	22.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call			1,183.00000	1,226	16.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put			28.00000	27	16.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call			72.00000	76	23.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put			1,917.00000	1,877	23.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call			8.00000	9	24.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put			3,853.00000	3,810	24.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call			3.00000	3	28.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put			5,848.00000	5,804	28.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call			1.00000	1	31.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put			7,846.00000	7,802	31.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call			4,105.00000	4,149	31.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put			0.00000	0	31.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call			3,106.00000	3,150	27.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put			1.00000	1	27.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call			2,113.00000	2,156	22.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put			8.00000	7	22.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call			1,135.00000	1,178	16.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put			30.00000	29	16.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call			70.00000	73	23.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put			1,965.00000	1,924	23.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call			8.00000	8	24.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put			3,902.00000	3,859	24.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call			3.00000	3	28.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put			5,898.00000	5,854	28.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call			1.00000	1	31.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put			7,896.00000	7,852	31.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call			3,955.00000	3,999	31.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Put			0.00000	0	31.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Call			2,957.00000	3,001	26.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put			2.00000	1	26.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Call			1,965.00000	2,008	21.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put			10.00000	9	21.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call			996.00000	1,035	15.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	5.80	Put			41.00000	36	15.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call			62.00000	67	24.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put			2,107.00000	2,068	24.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Call			7.00000	7	25.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put			4,051.00000	4,008	25.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Call			3.00000	3	29.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put			6,047.00000	6,004	29.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call			1.00000	1	32.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put			8,046.00000	8,002	32.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Call			3,855.00000	3,899	31.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Put			0.00000	0	31.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Call			2,857.00000	2,901	26.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Put			2.00000	2	26.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Call			1,866.00000	1,909	20.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Put			11.00000	10	20.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Call			911.00000	949	15.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Put			56.00000	50	15.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Call			55.00000	60	24.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Put			2,200.00000	2,161	24.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Call			6.00000	7	25.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Put			4,151.00000	4,108	25.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Call			2.00000	3	29.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Put			6,147.00000	6,103	29.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Call			1.00000	1	32.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Put			8,146.00000	8,102	32.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Call			4,005.00000	4,049	31.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Put			0.00000	0	31.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Call			3,007.00000	3,050	27.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Put			1.00000	1	27.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Call			2,014.00000	2,057	21.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Put			9.00000	8	21.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Call			1,040.00000	1,083	15.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Put			35.00000	33	15.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Call			66.00000	69	23.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Put			2,060.00000	2,020	23.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Call			7.00000	7	24.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Put			4,002.00000	3,958	24.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Call			3.00000	3	29.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Put			5,997.00000	5,954	29.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Call			1.00000	1	32.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Put			7,996.00000	7,952	32.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
Total for Derivatives:							110,896,344.21	6,612	1,029,120.00

Grand Total: 110,896,344.21 6,612 1,029,120.00