



Daily MTM Report

Daily summary for 18/09/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR5 On 23/07/2011 Bond			15.67900	15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.22600	7.22800			0.00	0	0.00
R155 On 31/08/2011 Bond			7.35000	7.32500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.05000	8.02000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.64500	8.61500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.12000	8.09000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.53500	8.50000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.56000	8.52500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.16000	8.13000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.70000	8.67000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.71000	8.68000			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			8.18000	8.15000			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/12/2009 Currency Future			7.57240	7.49760		18.96	48,819,262.80	6,447	328,790.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		275.00000	316	18.97	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		278.00000	244	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		237.00000	270	19.21	10,530,000.00	39	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		340.00000	298	19.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		133.00000	152	21.20	9,120,000.00	60	2,560.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		635.00000	579	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		300.00000	343	18.98	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		252.00000	221	18.98	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		82.00000	94	22.93	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		935.00000	871	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		256.00000	291	18.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		308.00000	268	18.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		153.00000	175	20.70	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		555.00000	503	20.70	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		256.00000	291	18.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		308.00000	268	18.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		190.00000	217	19.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		443.00000	395	19.96	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		124.00000	141	21.44	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		676.00000	619	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		205.00000	234	19.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		407.00000	361	19.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		31.00000	35	27.15	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,734.00000	1,662	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		413.00000	465	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		166.00000	143	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		205.00000	234	19.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		407.00000	361	19.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		94.00000	107	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		846.00000	785	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		0.00000	0	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,703.00000	4,628	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		0.00000	0	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,903.00000	5,828	34.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	37.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			7,102.00000	7,028	37.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			326.00000	371	18.99	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			228.00000	199	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			220.00000	251	19.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			373.00000	329	19.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			43.00000	48	25.66	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,445.00000	1,375	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			445.00000	499	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			148.00000	127	19.03	0.00	0	5,000.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			177.00000	202	20.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			479.00000	430	20.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			142.00000	163	20.95	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			595.00000	540	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			142.00000	163	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			595.00000	540	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			115.00000	132	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			718.00000	659	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			101.00000	115	22.19	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			803.00000	742	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			101.00000	115	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			803.00000	742	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	33.43	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,503.00000	5,428	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			4.00000	5	29.37	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			3,056.00000	2,982	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	31.71	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,803.00000	4,728	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			12.00000	14	29.06	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,414.00000	2,342	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			124.00000	141	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			676.00000	619	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			354.00000	401	19.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			206.00000	179	19.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			164.00000	188	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			517.00000	466	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			48.00000	54	25.16	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,350.00000	1,281	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			53.00000	60	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,256.00000	1,188	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			108.00000	123	21.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			760.00000	701	21.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			88.00000	100	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			890.00000	828	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			77.00000	88	23.18	0.00	0	247.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.40	Put		980.00000	915	23.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		68.00000	77	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		1,070.00000	1,005	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		64.00000	72	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		1,116.00000	1,050	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		72.00000	82	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		1,025.00000	960	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		88.00000	100	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		890.00000	828	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		72.00000	82	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		1,025.00000	960	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		82.00000	94	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		935.00000	871	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		24.00000	26	28.64	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		2,026.00000	1,954	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		64.00000	72	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		1,116.00000	1,050	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		60.00000	68	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		1,163.00000	1,096	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		60.00000	68	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		1,163.00000	1,096	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		50.00000	57	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		1,303.00000	1,234	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		57.00000	64	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		1,209.00000	1,142	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		40.00000	45	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,493.00000	1,423	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		43.00000	48	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,445.00000	1,375	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		45.00000	51	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,397.00000	1,328	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		53.00000	60	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		1,256.00000	1,188	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		38.00000	43	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		1,541.00000	1,470	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		33.00000	37	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		1,685.00000	1,614	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		28.00000	31	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,831.00000	1,759	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		26.00000	29	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		1,928.00000	1,856	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		25.00000	27	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,977.00000	1,905	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		28.00000	31	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,831.00000	1,759	27.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.55	Call			22.00000	25	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			2,074.00000	2,003	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			25.00000	27	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,977.00000	1,905	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			14.00000	16	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,317.00000	2,244	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			8.00000	9	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,660.00000	2,587	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			10.00000	12	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,513.00000	2,439	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			13.00000	15	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,366.00000	2,293	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			13.00000	15	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,366.00000	2,293	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			9.00000	11	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,562.00000	2,488	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			6.00000	6	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,858.00000	2,784	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			5.00000	5	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,957.00000	2,883	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			4.00000	5	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			3,007.00000	2,933	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			4.00000	4	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			3,106.00000	3,032	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			2.00000	3	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,305.00000	3,230	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			2.00000	2	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,554.00000	3,479	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			2.00000	2	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,504.00000	3,430	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			2.00000	2	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,404.00000	3,330	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			6.00000	7	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,808.00000	2,735	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			5.00000	6	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,907.00000	2,833	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			3.00000	4	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			3,156.00000	3,081	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			3.00000	3	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,255.00000	3,181	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			2.00000	3	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,305.00000	3,230	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			7.00000	8	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,710.00000	2,636	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			9.00000	10	29.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,611.00000	2,537	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		4.00000	5	29.37	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		3,056.00000	2,982	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		3.00000	3	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		3,205.00000	3,131	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		9.00000	10	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,611.00000	2,537	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		1.00000	2	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,654.00000	3,579	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		1.00000	2	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,604.00000	3,529	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		1.00000	1	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,803.00000	3,729	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		1.00000	1	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,704.00000	3,629	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		0.00000	0	31.71	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,803.00000	4,728	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		1.00000	1	29.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		4,103.00000	4,028	29.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		1.00000	1	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		4,003.00000	3,928	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		0.00000	0	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,503.00000	4,428	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		0.00000	0	31.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,903.00000	4,828	31.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		0.00000	0	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		5,303.00000	5,228	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		0.00000	0	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,703.00000	5,628	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	1	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,403.00000	4,328	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		0.00000	0	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		5,203.00000	5,128	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		0.00000	0	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,603.00000	5,528	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		34.00000	38	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,637.00000	1,566	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		17.00000	19	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		2,219.00000	2,147	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,603.00000	4,528	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		0.00000	0	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,803.00000	5,728	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		20.00000	23	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		2,123.00000	2,051	28.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.20	Call			7.00000	8	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,710.00000	2,636	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			1.00000	1	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,903.00000	3,829	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			5,103.00000	5,028	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			48.00000	54	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,350.00000	1,281	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	1	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,303.00000	4,228	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			6,103.00000	6,028	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			5,003.00000	4,928	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,603.00000	5,528	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,203.00000	6,128	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			1.00000	1	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,203.00000	4,128	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,403.00000	5,328	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			6,003.00000	5,928	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,303.00000	5,228	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			27.00000	30	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,880.00000	1,808	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			11.00000	13	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,463.00000	2,390	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			1.00000	1	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			4,253.00000	4,178	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,853.00000	4,778	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,453.00000	5,378	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			6,053.00000	5,978	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	1	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,303.00000	4,228	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			30.00000	33	27.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,782.00000	1,711	27.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			2.00000	2	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,554.00000	3,479	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			1.00000	1	30.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.65	Put		4,153.00000	4,078	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		0.00000	0	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,753.00000	4,678	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		0.00000	0	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,353.00000	5,278	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		34.00000	38	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,637.00000	1,566	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,603.00000	4,528	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		16.00000	18	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		2,268.00000	2,196	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		2.00000	2	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,454.00000	3,380	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		1.00000	1	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		4,053.00000	3,978	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		0.00000	0	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,653.00000	4,578	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		0.00000	0	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,753.00000	5,678	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		1.00000	1	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,803.00000	3,729	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		45.00000	51	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,397.00000	1,328	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		1.00000	1	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,753.00000	3,679	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	1	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,353.00000	4,278	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		31.00000	35	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,734.00000	1,662	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		1.00000	1	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,853.00000	3,779	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		0.00000	0	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		4,453.00000	4,378	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		0.00000	0	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		5,053.00000	4,978	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		0.00000	0	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		6,253.00000	6,178	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	1	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,403.00000	4,328	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		0.00000	0	35.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		6,403.00000	6,328	35.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		0.00000	0	35.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		6,303.00000	6,228	35.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	1	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,353.00000	4,278	30.60	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	12.45	Call			0.00000	0	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,953.00000	4,878	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	35.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			6,153.00000	6,078	35.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,503.00000	6,428	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			1.00000	1	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,153.00000	4,078	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,353.00000	5,278	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	36.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,552.00000	6,478	36.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,953.00000	5,878	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,853.00000	5,778	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			57.00000	64	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,209.00000	1,142	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,153.00000	5,078	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,553.00000	5,478	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			445.00000	499	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			148.00000	127	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			40.00000	45	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,493.00000	1,423	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			2.00000	3	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,355.00000	3,280	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			1.00000	1	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,053.00000	3,978	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,853.00000	5,778	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			383.00000	433	19.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			185.00000	160	19.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			665.00000	729	19.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			67.00000	56	19.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			205.00000	234	19.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			407.00000	361	19.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			705.00000	771	19.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			58.00000	48	19.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			8.00000	9	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,660.00000	2,587	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			625.00000	688	19.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			77.00000	65	19.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			190.00000	217	19.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.75	Put			443.00000	395	19.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			7.00000	8	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,759.00000	2,685	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,853.00000	4,778	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			625.00000	688	19.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			77.00000	65	19.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			747.00000	814	19.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			49.00000	41	19.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,948.00000	4,022	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,448.00000	2,523	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			0.00000	0	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			968.00000	1,040	19.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			21.00000	17	19.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			8,052.00000	7,978	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,198.00000	4,272	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,698.00000	2,773	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,208.00000	1,282	20.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			10.00000	9	20.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			177.00000	202	20.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			479.00000	430	20.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	39.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,802.00000	7,728	39.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,153.00000	5,078	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,498.00000	2,573	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			0.00000	0	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,502.00000	1,577	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			5.00000	4	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			586.00000	648	19.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			89.00000	75	19.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,701.00000	1,775	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			3.00000	3	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	39.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,652.00000	7,578	39.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			2,748.00000	2,823	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			1,750.00000	1,825	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			3.00000	2	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			790.00000	857	19.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			42.00000	35	19.11	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 14/12/2009 Currency Future	15.25	Call		0.00000	0	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		7,752.00000	7,678	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call		2,648.00000	2,723	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put		0.00000	0	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call		1,651.00000	1,725	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put		3.00000	3	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call		0.00000	0	39.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put		7,852.00000	7,778	39.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call		2,598.00000	2,673	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put		0.00000	0	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call		1,601.00000	1,676	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put		4.00000	3	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call		0.00000	0	40.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put		7,902.00000	7,828	40.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call		2,848.00000	2,923	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put		0.00000	0	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call		1,850.00000	1,924	24.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put		2.00000	2	24.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call		877.00000	947	19.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put		30.00000	25	19.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call		2,898.00000	2,973	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put		0.00000	0	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call		1,899.00000	1,974	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put		2.00000	2	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call		923.00000	993	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put		25.00000	21	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call		0.00000	0	39.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put		7,602.00000	7,528	39.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call		3,048.00000	3,123	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	0	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,049.00000	2,123	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		1.00000	1	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,063.00000	1,136	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		15.00000	13	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		300.00000	343	18.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		252.00000	221	18.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		11.00000	13	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		2,463.00000	2,390	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call		0.00000	0	38.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put		7,452.00000	7,378	38.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call		3,148.00000	3,222	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put		0.00000	0	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call		2,149.00000	2,223	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put		1.00000	1	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call		1,159.00000	1,233	20.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.35	Put			12.00000	10	20.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	38.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,352.00000	7,278	38.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,198.00000	3,272	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,198.00000	2,273	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			1.00000	1	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	38.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,302.00000	7,228	38.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,248.00000	3,322	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,248.00000	2,323	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			1.00000	1	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,257.00000	1,331	20.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			9.00000	8	20.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	38.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,252.00000	7,178	38.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,098.00000	3,172	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,099.00000	2,173	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			1.00000	1	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,111.00000	1,184	20.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			13.00000	12	20.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	38.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,402.00000	7,328	38.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,448.00000	3,522	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,453.00000	1,527	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			6.00000	5	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			549.00000	609	19.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			102.00000	86	19.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	37.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			7,052.00000	6,978	37.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,548.00000	3,622	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,548.00000	2,623	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,552.00000	1,626	22.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			4.00000	4	22.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			1.00000	1	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,953.00000	3,878	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	37.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,952.00000	6,878	37.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	35.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,453.00000	6,378	35.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,452.00000	8,378	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,553.00000	4,478	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,552.00000	8,478	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,348.00000	3,422	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,348.00000	2,423	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			1.00000	1	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,355.00000	1,429	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			7.00000	6	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			479.00000	534	19.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			131.00000	112	19.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,652.00000	6,578	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,652.00000	8,578	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	36.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,752.00000	6,678	36.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,752.00000	8,678	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,298.00000	3,372	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,298.00000	2,373	27.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			1.00000	1	27.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,306.00000	1,380	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			8.00000	7	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	36.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,702.00000	6,628	36.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,702.00000	8,628	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	37.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,902.00000	6,828	37.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,902.00000	8,828	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,952.00000	8,878	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			2,998.00000	3,073	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			1,999.00000	2,074	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			1.00000	1	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,015.00000	1,088	19.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			17.00000	15	19.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	37.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.50	Put			7,002.00000	6,928	37.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			9,002.00000	8,928	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			0.00000	0	36.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,802.00000	6,728	36.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,802.00000	8,728	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			3,498.00000	3,572	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,502.00000	8,428	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			3,648.00000	3,722	35.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	35.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	0	35.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			6,353.00000	6,278	35.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	0	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			8,352.00000	8,278	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call			3,398.00000	3,472	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put			0.00000	0	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call			2,398.00000	2,473	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put			1.00000	1	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call			1,404.00000	1,478	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put			6.00000	6	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call			513.00000	571	19.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put			116.00000	99	19.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call			0.00000	0	36.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put			6,602.00000	6,528	36.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put			8,602.00000	8,528	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call			3,598.00000	3,672	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put			0.00000	0	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call			0.00000	0	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put			8,402.00000	8,328	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call			0.00000	0	37.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put			6,852.00000	6,778	37.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call			0.00000	0	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put			8,852.00000	8,778	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call			3,698.00000	3,772	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put			0.00000	0	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,698.00000	2,773	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,701.00000	1,775	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			3.00000	3	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			747.00000	814	19.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			49.00000	41	19.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	0	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,302.00000	8,228	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,748.00000	3,822	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,252.00000	8,178	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			3,848.00000	3,922	35.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	35.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			18.00000	21	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			2,171.00000	2,099	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			8,152.00000	8,078	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			3,898.00000	3,972	36.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	36.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			20.00000	23	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,123.00000	2,051	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			8,102.00000	8,028	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,798.00000	3,872	35.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	35.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,798.00000	2,873	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,800.00000	1,874	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			2.00000	2	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			833.00000	902	19.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			36.00000	30	19.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			17.00000	19	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,219.00000	2,147	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,202.00000	8,128	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,948.00000	4,022	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			2,948.00000	3,023	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			1,949.00000	2,024	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			2.00000	1	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			968.00000	1,040	19.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			21.00000	17	19.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			3,998.00000	4,072	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	40.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			8,002.00000	7,928	40.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			4,048.00000	4,122	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,048.00000	3,123	32.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	0	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,049.00000	2,123	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		1.00000	1	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,063.00000	1,136	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		15.00000	13	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	40.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		7,952.00000	7,878	40.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.69430	7.61850		19.61	0.00	0	8,212.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		419.00000	464	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		401.00000	370	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		400.00000	440	19.55	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		431.00000	396	19.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		252.00000	276	21.30	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		783.00000	732	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		381.00000	417	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		463.00000	423	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		331.00000	363	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		563.00000	519	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		635.00000	690	19.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		217.00000	195	19.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		381.00000	417	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		463.00000	423	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		364.00000	398	19.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		495.00000	454	19.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		159.00000	174	23.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		1,240.00000	1,180	23.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		35.00000	38	30.88	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,467.00000	3,394	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		18.00000	19	33.64	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,699.00000	4,625	33.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		443.00000	488	19.43	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		374.00000	344	19.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call		347.00000	380	19.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put		529.00000	486	19.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		187.00000	205	22.61	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		1,068.00000	1,010	22.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		114.00000	124	25.06	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,645.00000	1,580	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		72.00000	79	27.54	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,303.00000	2,234	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		212.00000	232	22.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		943.00000	888	22.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		82.00000	90	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		2,114.00000	2,046	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		316.00000	347	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 15/03/2010 Currency Future	7.90	Put		598.00000	552	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		276.00000	302	20.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		707.00000	658	20.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		263.00000	289	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		745.00000	695	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		288.00000	316	20.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		670.00000	622	20.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		241.00000	264	21.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		823.00000	770	21.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		194.00000	213	22.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		1,026.00000	969	22.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		203.00000	222	22.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		984.00000	928	22.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		221.00000	242	21.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		902.00000	848	21.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call		231.00000	253	21.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put		862.00000	809	21.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		179.00000	196	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		1,111.00000	1,052	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call		165.00000	181	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put		1,197.00000	1,137	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		172.00000	188	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		1,153.00000	1,094	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		153.00000	167	23.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		1,284.00000	1,223	23.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		136.00000	149	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		1,418.00000	1,355	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		122.00000	133	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		1,554.00000	1,489	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		131.00000	144	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,463.00000	1,399	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		141.00000	155	23.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		1,373.00000	1,310	23.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		103.00000	112	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,785.00000	1,718	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		97.00000	105	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,878.00000	1,811	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		88.00000	96	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		2,020.00000	1,951	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		94.00000	102	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,925.00000	1,857	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		82.00000	90	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		2,114.00000	2,046	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		28.00000	31	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,910.00000	3,836	32.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.60	Call			85.00000	93	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			2,067.00000	1,998	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			69.00000	76	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,351.00000	2,282	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			63.00000	69	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,494.00000	2,424	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			53.00000	58	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,735.00000	2,664	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			61.00000	66	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,542.00000	2,472	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			67.00000	73	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,398.00000	2,329	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			67.00000	73	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,398.00000	2,329	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			59.00000	64	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,590.00000	2,520	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			59.00000	64	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,590.00000	2,520	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			47.00000	52	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,929.00000	2,857	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			46.00000	50	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,978.00000	2,906	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			49.00000	53	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,880.00000	2,809	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			45.00000	49	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			3,026.00000	2,954	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			41.00000	45	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			3,173.00000	3,100	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			36.00000	39	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			3,418.00000	3,345	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			32.00000	34	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,663.00000	3,590	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			33.00000	35	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,614.00000	3,541	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			34.00000	37	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,516.00000	3,443	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			33.00000	36	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,565.00000	3,492	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			39.00000	42	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,270.00000	3,198	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			40.00000	44	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			3,222.00000	3,149	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			37.00000	40	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			3,368.00000	3,296	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			35.00000	38	30.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,467.00000	3,394	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			38.00000	41	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			3,319.00000	3,247	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			42.00000	46	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			3,124.00000	3,052	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			45.00000	49	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			3,026.00000	2,954	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			40.00000	44	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			3,222.00000	3,149	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			31.00000	34	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,713.00000	3,639	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			29.00000	32	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,851.00000	3,777	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			30.00000	33	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,762.00000	3,689	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			30.00000	33	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,762.00000	3,689	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			30.00000	32	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,811.00000	3,738	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			26.00000	29	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			4,058.00000	3,984	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			29.00000	31	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,861.00000	3,787	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			25.00000	27	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			4,156.00000	4,083	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			28.00000	30	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,959.00000	3,886	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			27.00000	29	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			4,009.00000	3,935	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			77.00000	84	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			2,208.00000	2,140	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			63.00000	69	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,494.00000	2,424	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			55.00000	60	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,687.00000	2,616	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			52.00000	57	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,783.00000	2,712	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			15.00000	17	34.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,947.00000	4,873	34.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			91.00000	99	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,972.00000	1,904	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			27.00000	29	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			4,009.00000	3,935	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			8.00000	9	35.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			6,089.00000	6,015	35.86	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	9.35	Call			100.00000	108	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,831.00000	1,764	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			39.00000	42	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,270.00000	3,198	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			9.00000	10	35.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,940.00000	5,866	35.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			106.00000	116	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,738.00000	1,672	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			9.00000	10	35.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,841.00000	5,766	35.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			110.00000	120	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,692.00000	1,626	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			34.00000	37	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,516.00000	3,443	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			10.00000	11	35.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,791.00000	5,716	35.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			118.00000	129	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,599.00000	1,534	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			10.00000	11	35.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,692.00000	5,617	35.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			23.00000	26	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,255.00000	4,181	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			6.00000	7	35.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			6,337.00000	6,263	35.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			80.00000	87	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,161.00000	2,093	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			25.00000	28	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			4,107.00000	4,034	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			24.00000	26	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,205.00000	4,132	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			6.00000	7	35.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			6,288.00000	6,213	35.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			23.00000	26	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,255.00000	4,181	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			22.00000	24	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			4,353.00000	4,280	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			20.00000	23	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,452.00000	4,378	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			5.00000	5	35.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,536.00000	6,461	35.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			74.00000	81	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,256.00000	2,187	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			31.00000	34	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,713.00000	3,639	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			24.00000	26	32.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,205.00000	4,132	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		22.00000	25	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		4,304.00000	4,230	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		5.00000	7	35.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,387.00000	6,312	35.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		7.00000	8	35.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		6,188.00000	6,114	35.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		103.00000	112	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,785.00000	1,718	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		9.00000	10	35.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,891.00000	5,816	35.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		147.00000	161	23.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,328.00000	1,267	23.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		11.00000	12	35.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,592.00000	5,518	35.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		131.00000	144	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,463.00000	1,399	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		43.00000	47	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,075.00000	3,003	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		33.00000	36	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,565.00000	3,492	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		10.00000	11	35.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,741.00000	5,667	35.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		38.00000	41	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,319.00000	3,247	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		30.00000	32	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,811.00000	3,738	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		9.00000	10	35.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,990.00000	5,915	35.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		46.00000	50	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,978.00000	2,906	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		43.00000	47	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,075.00000	3,003	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		10.00000	12	35.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,642.00000	5,567	35.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		127.00000	138	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,508.00000	1,444	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		8.00000	9	35.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		6,040.00000	5,965	35.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		11.00000	12	34.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,542.00000	5,468	34.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		50.00000	55	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,832.00000	2,761	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		12.00000	13	34.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		5,393.00000	5,319	34.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.35	Call			52.00000	57	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,783.00000	2,712	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			12.00000	14	34.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,344.00000	5,269	34.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			13.00000	14	34.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			5,244.00000	5,170	34.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			57.00000	62	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,638.00000	2,568	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			53.00000	58	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,735.00000	2,664	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			13.00000	14	34.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,294.00000	5,220	34.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			65.00000	71	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,446.00000	2,377	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			16.00000	17	33.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,897.00000	4,823	33.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			74.00000	81	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,256.00000	2,187	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			17.00000	18	33.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,798.00000	4,724	33.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			302.00000	331	20.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			633.00000	587	20.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			17.00000	19	33.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,749.00000	4,675	33.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			61.00000	66	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,542.00000	2,472	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			57.00000	62	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,638.00000	2,568	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			14.00000	15	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			5,095.00000	5,021	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			72.00000	79	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,303.00000	2,234	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			16.00000	18	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,848.00000	4,774	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			80.00000	87	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,161.00000	2,093	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			94.00000	102	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,925.00000	1,857	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			17.00000	19	33.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,749.00000	4,675	33.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			100.00000	108	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,831.00000	1,764	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			18.00000	20	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,650.00000	4,576	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			467.00000	514	19.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.50	Put			349.00000	320	19.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			3,969.00000	4,045	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			2,472.00000	2,547	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			3.00000	3	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,036.00000	1,105	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			68.00000	60	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			14.00000	16	34.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			5,046.00000	4,972	34.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			1.00000	1	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			8,032.00000	7,956	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,219.00000	4,294	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			2,721.00000	2,796	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			2.00000	2	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,259.00000	1,331	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			40.00000	37	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			1.00000	1	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,782.00000	7,707	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			575.00000	627	19.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			257.00000	233	19.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			118.00000	129	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,599.00000	1,534	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			110.00000	120	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,692.00000	1,626	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			85.00000	93	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			2,067.00000	1,998	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			21.00000	23	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			4,403.00000	4,329	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			2,522.00000	2,597	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			3.00000	3	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			1,540.00000	1,614	20.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			22.00000	19	20.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			699.00000	756	18.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			181.00000	162	18.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			20.00000	22	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			4,501.00000	4,428	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			11.00000	12	34.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			5,493.00000	5,418	34.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			2,671.00000	2,747	25.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			2.00000	2	25.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			1,684.00000	1,758	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			16.00000	14	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			803.00000	864	18.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			135.00000	119	18.72	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	5.90	Call			1,733.00000	1,806	20.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			14.00000	12	20.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			840.00000	901	18.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			121.00000	107	18.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			2,771.00000	2,846	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			2.00000	2	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			1,781.00000	1,855	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			13.00000	11	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			877.00000	940	18.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			109.00000	96	18.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,571.00000	2,647	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			3.00000	3	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,588.00000	1,662	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			20.00000	17	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			733.00000	791	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			165.00000	147	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			2,870.00000	2,946	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			2.00000	2	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			1,878.00000	1,953	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			10.00000	8	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			955.00000	1,020	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			87.00000	75	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,920.00000	2,996	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			2.00000	1	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,927.00000	2,002	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			9.00000	8	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			995.00000	1,061	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			77.00000	66	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			19.00000	21	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,600.00000	4,526	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,070.00000	3,145	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,075.00000	2,150	21.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			6.00000	6	21.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,123.00000	1,194	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			54.00000	50	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			12.00000	13	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,443.00000	5,369	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,120.00000	3,195	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,124.00000	2,200	22.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			6.00000	5	22.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,168.00000	1,239	18.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			49.00000	45	18.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,219.00000	3,295	28.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.40	Put		1.00000	1	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,224.00000	2,299	22.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		5.00000	5	22.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		519.00000	569	19.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		301.00000	274	19.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,170.00000	3,245	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		1.00000	1	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,174.00000	2,249	22.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		5.00000	5	22.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,213.00000	1,285	19.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		45.00000	41	19.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		493.00000	541	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		324.00000	297	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,020.00000	3,096	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		1.00000	1	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,025.00000	2,101	21.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		7.00000	6	21.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,078.00000	1,149	18.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		60.00000	55	18.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,269.00000	3,345	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		1.00000	1	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,273.00000	2,349	23.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		5.00000	4	23.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,305.00000	1,377	19.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		37.00000	33	19.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		547.00000	597	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		278.00000	253	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,419.00000	3,495	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		1.00000	1	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,422.00000	2,498	23.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		4.00000	3	23.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		1,445.00000	1,518	19.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		27.00000	24	19.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		3,519.00000	3,595	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		1.00000	1	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		15.00000	16	34.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		4,996.00000	4,922	34.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		5.00000	6	35.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		6,486.00000	6,412	35.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		0.00000	0	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		8,482.00000	8,406	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call		4.00000	5	35.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put		6,586.00000	6,511	35.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call		0.00000	0	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put		8,582.00000	8,506	32.97	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	4.30	Call			3,319.00000	3,395	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			1.00000	1	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,323.00000	2,398	23.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			4.00000	4	23.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,352.00000	1,424	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			33.00000	30	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			4.00000	5	34.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,685.00000	6,610	34.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,682.00000	8,606	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			3.00000	4	34.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,785.00000	6,710	34.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,782.00000	8,706	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			4.00000	4	34.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,735.00000	6,660	34.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,732.00000	8,656	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			3.00000	3	34.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,934.00000	6,859	34.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,932.00000	8,856	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			3.00000	3	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,984.00000	6,909	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,982.00000	8,906	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			2,970.00000	3,046	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			1,976.00000	2,051	21.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			8.00000	7	21.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			2.00000	3	34.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			7,034.00000	6,959	34.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			9,032.00000	8,956	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			3.00000	4	34.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,835.00000	6,759	34.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,832.00000	8,756	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,469.00000	3,545	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			1.00000	1	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,493.00000	1,566	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			24.00000	22	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			667.00000	722	18.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			198.00000	178	18.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			19.00000	21	33.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,551.00000	4,477	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		0.00000	0	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		8,532.00000	8,456	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		3,569.00000	3,645	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		1.00000	1	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		5.00000	6	35.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		6,437.00000	6,362	35.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		0.00000	0	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		8,432.00000	8,356	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		3,619.00000	3,695	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		0.00000	0	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		2,621.00000	2,697	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		3.00000	2	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		1,636.00000	1,710	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		18.00000	15	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		768.00000	827	18.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		149.00000	133	18.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call		0.00000	1	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		8,382.00000	8,306	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call		3,369.00000	3,445	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put		1.00000	1	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,372.00000	2,448	23.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		4.00000	4	23.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,398.00000	1,471	19.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		30.00000	27	19.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		605.00000	658	19.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		236.00000	214	19.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		4.00000	5	35.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,636.00000	6,561	35.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		0.00000	0	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,632.00000	8,556	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		3.00000	4	34.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,884.00000	6,809	34.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		0.00000	0	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,882.00000	8,806	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call		3,719.00000	3,795	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put		0.00000	0	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call		0.00000	1	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put		8,282.00000	8,206	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call		3,769.00000	3,845	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put		0.00000	0	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call		7.00000	8	35.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put		6,238.00000	6,163	35.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call		0.00000	1	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put		8,232.00000	8,156	32.97	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	3.80	Call		3,819.00000	3,895	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put		0.00000	0	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call		2,820.00000	2,896	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put		2.00000	2	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call		1,830.00000	1,904	20.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put		11.00000	10	20.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call		916.00000	979	18.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put		97.00000	85	18.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call		1.00000	1	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put		8,182.00000	8,106	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call		3,919.00000	3,995	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put		0.00000	0	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		2,920.00000	2,996	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		2.00000	1	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		1,927.00000	2,002	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		9.00000	8	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		995.00000	1,061	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		77.00000	66	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call		1.00000	1	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put		8,082.00000	8,006	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call		4,069.00000	4,144	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put		0.00000	0	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,070.00000	3,145	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		1.00000	1	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,075.00000	2,150	21.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		6.00000	6	21.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,123.00000	1,194	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		54.00000	50	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		443.00000	488	19.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		374.00000	344	19.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call		1.00000	1	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put		7,932.00000	7,857	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call		4,019.00000	4,094	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put		0.00000	0	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call		1.00000	1	33.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put		7,982.00000	7,906	33.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.81700	7.73870		19.67	23,451.00	3	996.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		514.00000	556	19.59	0.00	0	433.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		526.00000	489	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		536.00000	578	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		497.00000	461	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		359.00000	388	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		871.00000	821	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		347.00000	375	21.22	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		908.00000	858	21.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.80	Call			496.00000	534	19.67	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			557.00000	517	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			444.00000	479	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			656.00000	612	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			825.00000	882	18.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			236.00000	215	18.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			478.00000	515	19.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			589.00000	548	19.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			210.00000	226	23.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,571.00000	1,509	23.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			52.00000	56	31.40	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,463.00000	4,389	31.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			33.00000	35	33.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,694.00000	5,618	33.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			5.00000	6	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,767.00000	9,689	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			461.00000	497	19.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			622.00000	580	19.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			178.00000	191	24.64	0.00	0	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,839.00000	1,774	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			130.00000	140	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,392.00000	2,323	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			581.00000	626	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			442.00000	409	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			429.00000	462	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			690.00000	645	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			324.00000	350	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			986.00000	933	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			414.00000	446	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			725.00000	679	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			385.00000	416	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			797.00000	749	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			372.00000	401	20.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			833.00000	784	20.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			336.00000	362	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			947.00000	895	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			303.00000	328	21.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			1,065.00000	1,011	21.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			284.00000	307	22.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			1,146.00000	1,090	22.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			314.00000	339	21.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			1,025.00000	972	21.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			294.00000	317	22.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			1,105.00000	1,050	22.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			275.00000	297	22.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.65	Put			1,187.00000	1,130	22.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			198.00000	213	24.02	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,659.00000	1,596	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			267.00000	288	22.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			1,228.00000	1,171	22.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			251.00000	270	22.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,312.00000	1,253	22.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			258.00000	279	22.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,270.00000	1,212	22.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			243.00000	262	22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,354.00000	1,295	22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			222.00000	239	23.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,483.00000	1,422	23.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			236.00000	254	23.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,397.00000	1,337	23.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			216.00000	232	23.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,527.00000	1,465	23.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			204.00000	219	23.86	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,615.00000	1,552	23.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			229.00000	247	23.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,440.00000	1,380	23.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			169.00000	181	24.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,930.00000	1,864	24.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			157.00000	168	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			2,068.00000	2,001	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			165.00000	177	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,976.00000	1,910	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			149.00000	160	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			2,160.00000	2,093	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			160.00000	172	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			2,022.00000	1,955	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			58.00000	62	30.96	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			4,219.00000	4,145	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			153.00000	164	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			2,114.00000	2,047	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			121.00000	130	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,532.00000	2,463	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			107.00000	114	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,768.00000	2,697	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			118.00000	126	26.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,579.00000	2,509	26.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			127.00000	136	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,438.00000	2,369	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			178.00000	191	24.64	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,839.00000	1,774	24.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.80	Call		145.00000	156	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,206.00000	2,139	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		137.00000	148	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,299.00000	2,231	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		124.00000	133	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		2,485.00000	2,416	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		112.00000	120	27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,673.00000	2,603	27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		47.00000	50	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		4,708.00000	4,633	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		141.00000	152	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,253.00000	2,185	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		134.00000	144	26.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,345.00000	2,277	26.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		115.00000	123	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,626.00000	2,556	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		109.00000	117	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,720.00000	2,650	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		46.00000	49	31.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,757.00000	4,682	31.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		137.00000	148	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,299.00000	2,231	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		112.00000	120	27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,673.00000	2,603	27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		102.00000	109	27.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,863.00000	2,792	27.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		43.00000	46	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,905.00000	4,829	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		127.00000	136	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,438.00000	2,369	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		109.00000	117	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,720.00000	2,650	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		104.00000	112	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,815.00000	2,745	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		99.00000	107	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,911.00000	2,840	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		95.00000	102	27.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		3,006.00000	2,935	27.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		41.00000	44	32.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		5,052.00000	4,977	32.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		141.00000	152	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,253.00000	2,185	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		44.00000	47	32.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,856.00000	4,780	32.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		173.00000	186	24.80	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 14/06/2010 Currency Future	9.45	Put			1,884.00000	1,819	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			134.00000	144	26.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,345.00000	2,277	26.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			536.00000	578	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			497.00000	461	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			145.00000	156	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,206.00000	2,139	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			51.00000	54	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,512.00000	4,437	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			558.00000	602	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			469.00000	435	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			183.00000	196	24.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,794.00000	1,729	24.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			173.00000	186	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,884.00000	1,819	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			50.00000	53	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,561.00000	4,486	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			188.00000	202	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,749.00000	1,685	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			3,990.00000	4,068	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			2,497.00000	2,575	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			9.00000	8	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,103.00000	1,171	18.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			114.00000	104	18.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			74.00000	79	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,585.00000	3,512	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			24.00000	26	34.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,535.00000	6,459	34.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			14.00000	15	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			8,025.00000	7,948	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,239.00000	4,317	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			2,745.00000	2,823	23.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			6.00000	6	23.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,312.00000	1,384	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			74.00000	67	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			82.00000	87	28.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			3,343.00000	3,270	28.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			45.00000	48	32.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,806.00000	4,731	32.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			26.00000	29	34.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			6,288.00000	6,212	34.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			15.00000	17	36.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,777.00000	7,700	36.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.35	Call			708.00000	760	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			319.00000	293	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			193.00000	207	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,704.00000	1,640	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			165.00000	177	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,976.00000	1,910	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			59.00000	63	30.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			4,170.00000	4,096	30.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			2,547.00000	2,625	22.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			8.00000	8	22.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			1,580.00000	1,654	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			41.00000	37	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			794.00000	850	18.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			256.00000	233	18.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			75.00000	81	29.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,537.00000	3,464	29.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			35.00000	37	33.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			5,496.00000	5,420	33.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			1,766.00000	1,841	18.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			27.00000	24	18.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			923.00000	983	18.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			184.00000	166	18.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			55.00000	59	31.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			4,317.00000	4,242	31.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			37.00000	40	32.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			5,299.00000	5,223	32.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			71.00000	76	29.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,682.00000	3,609	29.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			48.00000	51	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,659.00000	4,584	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			33.00000	36	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,645.00000	5,569	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,795.00000	2,873	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			6.00000	6	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,813.00000	1,889	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			24.00000	22	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			957.00000	1,019	18.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			168.00000	152	18.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			444.00000	479	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			656.00000	612	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			68.00000	73	29.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,780.00000	3,706	29.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			32.00000	34	33.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			5,743.00000	5,667	33.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			2,646.00000	2,724	23.11	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	5.10	Put		7.00000	7	23.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		1,672.00000	1,747	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		33.00000	30	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		857.00000	915	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		218.00000	198	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		399.00000	431	20.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		760.00000	714	20.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		97.00000	104	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,958.00000	2,887	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		65.00000	69	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,926.00000	3,852	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		31.00000	33	33.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,892.00000	5,816	33.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		2,596.00000	2,674	22.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		8.00000	7	22.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		1,626.00000	1,701	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		37.00000	34	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		64.00000	68	30.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,975.00000	3,901	30.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		43.00000	46	32.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,954.00000	4,879	32.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		30.00000	32	34.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,941.00000	5,865	34.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		93.00000	99	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		3,054.00000	2,982	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		63.00000	67	30.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		4,024.00000	3,950	30.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		42.00000	45	32.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		5,003.00000	4,928	32.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		30.00000	32	34.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,991.00000	5,915	34.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		67.00000	72	30.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,829.00000	3,755	30.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		32.00000	34	33.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,793.00000	5,717	33.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		2,844.00000	2,922	24.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		6.00000	5	24.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		1,860.00000	1,936	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		21.00000	19	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		992.00000	1,055	18.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		153.00000	138	18.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		107.00000	114	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,768.00000	2,697	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		70.00000	75	29.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,731.00000	3,658	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 14/06/2010 Currency Future	4.85	Call			2,894.00000	2,972	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			5.00000	5	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			1,908.00000	1,984	19.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			19.00000	17	19.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,028.00000	1,092	18.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			139.00000	125	18.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			2,944.00000	3,022	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			5.00000	5	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			1,956.00000	2,032	19.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			17.00000	15	19.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,065.00000	1,130	18.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			126.00000	113	18.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			72.00000	77	29.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,634.00000	3,560	29.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			49.00000	52	31.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,610.00000	4,535	31.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			34.00000	36	33.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,595.00000	5,519	33.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,093.00000	3,171	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			4.00000	4	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,102.00000	2,180	20.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			13.00000	13	20.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,185.00000	1,255	18.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			96.00000	88	18.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			77.00000	82	29.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,488.00000	3,415	29.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			36.00000	38	33.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			5,447.00000	5,371	33.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,142.00000	3,221	25.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			4.00000	4	25.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,151.00000	2,229	20.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			13.00000	12	20.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,227.00000	1,298	18.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			88.00000	81	18.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			78.00000	84	29.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			3,440.00000	3,367	29.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			53.00000	57	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			4,414.00000	4,340	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			36.00000	39	33.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			5,397.00000	5,322	33.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,192.00000	3,270	25.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			3.00000	3	25.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,201.00000	2,279	20.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			12.00000	12	20.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,269.00000	1,341	18.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.55	Put			81.00000	74	18.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			604.00000	651	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			416.00000	384	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			80.00000	86	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			3,391.00000	3,319	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			54.00000	58	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			4,365.00000	4,291	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			37.00000	39	32.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			5,348.00000	5,272	32.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,242.00000	3,320	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			3.00000	3	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,250.00000	2,328	20.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			11.00000	11	20.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			629.00000	677	19.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			390.00000	360	19.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,043.00000	3,121	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			4.00000	4	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,053.00000	2,131	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			14.00000	14	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,144.00000	1,213	18.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			105.00000	96	18.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			22.00000	24	35.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,783.00000	6,707	35.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			66.00000	71	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,877.00000	3,804	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			21.00000	23	35.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,833.00000	6,756	35.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			21.00000	23	35.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,882.00000	6,806	35.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,441.00000	3,519	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	2	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,448.00000	2,526	22.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			9.00000	9	22.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,489.00000	1,563	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			50.00000	46	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			736.00000	789	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			297.00000	272	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			40.00000	43	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			5,102.00000	5,026	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			24.00000	25	34.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,585.00000	6,508	34.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,491.00000	3,569	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			2.00000	2	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,534.00000	1,608	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			46.00000	41	18.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.25	Call		765.00000	819	18.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put		276.00000	252	18.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call		11.00000	12	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put		8,522.00000	8,445	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call		3,391.00000	3,469	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put		3.00000	2	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		2,398.00000	2,476	21.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put		10.00000	9	21.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		1,444.00000	1,518	18.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		56.00000	51	18.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		23.00000	25	34.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		6,634.00000	6,558	34.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call		10.00000	11	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put		8,621.00000	8,544	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call		3,292.00000	3,370	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put		3.00000	3	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call		2,299.00000	2,377	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put		11.00000	10	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call		1,356.00000	1,428	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put		67.00000	61	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call		654.00000	704	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put		366.00000	337	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call		22.00000	24	35.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put		6,733.00000	6,657	35.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		10.00000	11	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		8,721.00000	8,644	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		9.00000	10	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,820.00000	8,743	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		9.00000	10	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,771.00000	8,693	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		93.00000	99	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		3,054.00000	2,982	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		42.00000	45	32.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		5,003.00000	4,928	32.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		20.00000	22	35.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,982.00000	6,905	35.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		8.00000	9	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,970.00000	8,892	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		20.00000	22	35.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,982.00000	6,905	35.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		2,993.00000	3,072	25.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		5.00000	5	25.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,004.00000	2,082	19.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		15.00000	15	19.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		91.00000	97	28.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.75	Put			3,102.00000	3,030	28.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call			20.00000	21	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put			7,031.00000	6,954	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call			8.00000	9	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put			9,019.00000	8,942	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call			89.00000	95	28.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			3,150.00000	3,078	28.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			19.00000	21	35.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			7,081.00000	7,004	35.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			8.00000	9	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			9,069.00000	8,992	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			9.00000	10	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,870.00000	8,793	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			10.00000	11	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,572.00000	8,494	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			3,541.00000	3,619	27.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put			2.00000	2	27.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call			24.00000	26	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			6,486.00000	6,409	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			11.00000	12	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			8,472.00000	8,395	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			3,590.00000	3,669	27.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			2.00000	2	27.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call			25.00000	27	34.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,436.00000	6,360	34.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			11.00000	12	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			8,423.00000	8,345	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call			3,690.00000	3,768	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put			2.00000	1	28.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call			2,695.00000	2,774	23.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put			7.00000	7	23.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call			1,719.00000	1,794	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put			30.00000	27	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call			889.00000	949	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put			201.00000	182	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call			26.00000	28	34.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put			6,337.00000	6,261	34.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call			12.00000	13	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			8,323.00000	8,246	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			3,740.00000	3,818	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put			1.00000	1	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call			12.00000	14	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put			8,274.00000	8,197	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Call			3,840.00000	3,918	29.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	29.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.90	Call			28.00000	30	34.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			6,189.00000	6,113	34.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			13.00000	14	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			8,174.00000	8,097	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			3,890.00000	3,968	29.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Put			1.00000	1	29.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			28.00000	30	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			6,139.00000	6,063	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			13.00000	15	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			8,125.00000	8,048	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			3,790.00000	3,868	28.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			1.00000	1	28.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,795.00000	2,873	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			6.00000	6	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,813.00000	1,889	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			24.00000	22	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			957.00000	1,019	18.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			168.00000	152	18.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			56.00000	61	31.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			4,268.00000	4,194	31.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			27.00000	29	34.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			6,238.00000	6,162	34.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			13.00000	14	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put			8,224.00000	8,147	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call			3,940.00000	4,018	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put			1.00000	1	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			2,944.00000	3,022	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			5.00000	5	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			1,956.00000	2,032	19.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			17.00000	15	19.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,065.00000	1,130	18.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			126.00000	113	18.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			496.00000	534	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			557.00000	517	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call			60.00000	65	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put			4,122.00000	4,048	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call			29.00000	31	34.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put			6,090.00000	6,014	34.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call			14.00000	15	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put			8,075.00000	7,998	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call			62.00000	66	30.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put			4,073.00000	3,999	30.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call			29.00000	31	34.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put			6,041.00000	5,964	34.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call			4,039.00000	4,118	29.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.70	Put		1.00000	1	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,043.00000	3,121	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		4.00000	4	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,053.00000	2,131	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		14.00000	14	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,144.00000	1,213	18.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		105.00000	96	18.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Call		14.00000	16	36.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		7,976.00000	7,899	36.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			7.93780	7.85790		19.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		620.00000	661	19.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		612.00000	573	19.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		641.00000	682	19.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		583.00000	544	19.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		620.00000	661	19.72	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		612.00000	573	19.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		602.00000	640	19.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		644.00000	602	19.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		449.00000	478	21.19	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		992.00000	940	21.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		584.00000	621	19.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		676.00000	633	19.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		534.00000	568	20.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		776.00000	730	20.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		550.00000	585	20.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		742.00000	697	20.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		519.00000	552	20.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		811.00000	764	20.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		476.00000	506	20.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		918.00000	868	20.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		489.00000	520	20.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		882.00000	833	20.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,463.00000	3,543	25.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		5.00000	5	25.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,476.00000	2,555	21.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		18.00000	17	21.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,543.00000	1,616	18.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		85.00000	78	18.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		830.00000	882	18.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		372.00000	344	18.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		177.00000	187	26.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,719.00000	2,649	26.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		91.00000	95	30.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,633.00000	4,557	30.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		52.00000	55	33.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	14.40	Put		6,594.00000	6,517	33.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		29.00000	30	35.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put		8,571.00000	8,493	35.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call		3,612.00000	3,692	26.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put		4.00000	4	26.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call		2,623.00000	2,702	21.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put		15.00000	14	21.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call		1,674.00000	1,749	18.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put		66.00000	61	18.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call		914.00000	969	18.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put		306.00000	281	18.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call		189.00000	199	26.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put		2,581.00000	2,511	26.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call		95.00000	100	30.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put		4,487.00000	4,412	30.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call		54.00000	57	33.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put		6,447.00000	6,369	33.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call		31.00000	33	35.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put		8,423.00000	8,345	35.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call		3,562.00000	3,642	25.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put		4.00000	4	25.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call		2,574.00000	2,653	21.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put		16.00000	15	21.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call		1,630.00000	1,704	18.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put		72.00000	66	18.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call		885.00000	939	18.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put		327.00000	301	18.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call		185.00000	195	26.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put		2,627.00000	2,557	26.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		94.00000	98	30.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,536.00000	4,460	30.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		54.00000	56	33.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,496.00000	6,418	33.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		30.00000	32	35.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,472.00000	8,394	35.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call		3,711.00000	3,791	26.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put		4.00000	3	26.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call		2,721.00000	2,800	21.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put		13.00000	12	21.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		1,764.00000	1,839	18.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		56.00000	51	18.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		973.00000	1,031	18.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		266.00000	243	18.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		197.00000	208	25.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		2,489.00000	2,420	25.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	12.15	Call			98.00000	103	30.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put			4,390.00000	4,315	30.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call			56.00000	59	33.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put			6,348.00000	6,271	33.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call			32.00000	34	35.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put			8,324.00000	8,246	35.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call			3,761.00000	3,841	26.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put			3.00000	3	26.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call			2,770.00000	2,849	22.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put			12.00000	12	22.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call			1,809.00000	1,885	18.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put			51.00000	47	18.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call			1,005.00000	1,063	18.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put			247.00000	226	18.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call			201.00000	212	25.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put			2,443.00000	2,374	25.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call			100.00000	105	30.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put			4,342.00000	4,267	30.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call			57.00000	59	33.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put			6,299.00000	6,222	33.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call			33.00000	35	35.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put			8,275.00000	8,197	35.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call			3,811.00000	3,891	26.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put			3.00000	3	26.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call			2,819.00000	2,899	22.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put			11.00000	11	22.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call			1,855.00000	1,931	18.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put			47.00000	43	18.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call			1,036.00000	1,097	18.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put			229.00000	209	18.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call			205.00000	217	25.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put			2,397.00000	2,329	25.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call			102.00000	106	30.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put			4,294.00000	4,219	30.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			58.00000	60	33.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			6,250.00000	6,173	33.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			34.00000	35	35.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			8,226.00000	8,148	35.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			3,911.00000	3,990	27.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			3.00000	3	27.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			2,918.00000	2,997	22.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			10.00000	9	22.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			1,947.00000	2,024	19.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			39.00000	36	19.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,103.00000	1,165	18.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	6.95	Put			195.00000	177	18.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			214.00000	226	25.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			2,307.00000	2,239	25.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			105.00000	110	29.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			4,197.00000	4,122	29.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			59.00000	62	33.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			6,151.00000	6,074	33.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			35.00000	37	35.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			8,127.00000	8,049	35.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			3,960.00000	4,040	27.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			2.00000	2	27.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			2,967.00000	3,047	22.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			9.00000	9	22.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call			1,994.00000	2,071	19.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			36.00000	33	19.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,137.00000	1,201	17.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			179.00000	163	17.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			219.00000	232	25.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			2,261.00000	2,194	25.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			107.00000	112	29.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			4,149.00000	4,074	29.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			60.00000	63	33.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			6,102.00000	6,025	33.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			36.00000	38	35.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			8,078.00000	8,000	35.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,060.00000	4,140	27.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			2.00000	2	27.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,066.00000	3,146	23.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put			8.00000	8	23.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call			2,088.00000	2,167	19.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put			30.00000	29	19.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call			1,211.00000	1,280	18.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put			153.00000	142	18.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call			229.00000	241	25.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put			2,171.00000	2,103	25.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call			110.00000	115	29.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put			4,052.00000	3,978	29.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call			62.00000	65	33.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put			6,004.00000	5,927	33.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call			37.00000	39	35.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put			7,979.00000	7,901	35.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call			4,010.00000	4,090	27.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put			2.00000	2	27.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call			3,017.00000	3,096	23.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put			9.00000	8	23.18	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 13/09/2010 Currency Future	5.85	Call		2,040.00000	2,119	19.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put		32.00000	31	19.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call		1,172.00000	1,240	18.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put		164.00000	152	18.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call		224.00000	236	25.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put		2,216.00000	2,149	25.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call		109.00000	114	29.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put		4,101.00000	4,026	29.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call		61.00000	64	33.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put		6,053.00000	5,976	33.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call		37.00000	38	35.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put		8,029.00000	7,950	35.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.05240	7.97280		20.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call		717.00000	758	19.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put		694.00000	655	19.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call		530.00000	559	21.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put		1,107.00000	1,056	21.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		517.00000	545	21.43	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		1,144.00000	1,093	21.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		698.00000	738	20.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		726.00000	685	20.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		681.00000	718	20.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		758.00000	716	20.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		630.00000	665	20.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		857.00000	812	20.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		663.00000	700	20.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put		790.00000	747	20.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		646.00000	682	20.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		824.00000	780	20.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		599.00000	632	20.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		926.00000	880	20.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		570.00000	601	20.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		997.00000	949	20.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		543.00000	572	21.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		1,070.00000	1,020	21.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		556.00000	587	21.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		1,033.00000	984	21.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,482.00000	3,561	24.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		9.00000	8	24.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,502.00000	2,580	20.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		29.00000	27	20.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,596.00000	1,667	18.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		123.00000	115	18.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		919.00000	968	19.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		446.00000	416	19.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	10.50	Call			238.00000	250	25.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put			2,766.00000	2,698	25.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call			130.00000	136	29.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put			4,658.00000	4,584	29.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call			81.00000	84	32.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put			6,608.00000	6,532	32.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call			48.00000	51	34.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put			8,575.00000	8,499	34.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call			3,581.00000	3,660	24.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put			8.00000	8	24.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call			2,598.00000	2,676	20.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put			25.00000	24	20.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call			1,679.00000	1,752	18.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put			106.00000	99	18.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call			971.00000	1,022	18.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put			398.00000	370	18.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call			247.00000	260	25.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put			2,674.00000	2,607	25.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call			134.00000	140	29.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put			4,561.00000	4,488	29.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call			83.00000	86	32.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put			6,510.00000	6,434	32.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call			50.00000	53	34.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put			8,477.00000	8,401	34.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call			3,531.00000	3,610	24.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put			8.00000	8	24.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call			2,550.00000	2,628	20.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put			27.00000	25	20.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call			1,637.00000	1,709	18.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put			114.00000	107	18.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call			945.00000	995	18.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put			422.00000	392	18.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call			243.00000	255	25.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put			2,720.00000	2,653	25.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call			132.00000	138	29.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put			4,609.00000	4,536	29.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call			82.00000	85	32.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put			6,559.00000	6,483	32.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call			49.00000	52	34.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put			8,526.00000	8,450	34.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call			3,730.00000	3,809	25.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put			7.00000	7	25.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call			2,743.00000	2,821	20.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put			21.00000	19	20.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call			1,808.00000	1,882	18.69	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 13/12/2010 Currency Future	6.25	Put		85.00000	79	18.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call		1,055.00000	1,109	18.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put		332.00000	306	18.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		614.00000	648	20.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put		891.00000	846	20.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call		261.00000	275	25.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put		2,539.00000	2,472	25.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call		140.00000	146	29.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put		4,417.00000	4,344	29.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call		86.00000	89	32.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put		6,363.00000	6,287	32.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call		53.00000	56	34.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put		8,330.00000	8,254	34.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call		3,779.00000	3,859	25.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put		6.00000	6	25.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call		2,792.00000	2,870	20.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put		19.00000	17	20.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call		1,852.00000	1,926	18.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put		79.00000	73	18.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call		1,084.00000	1,139	18.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put		311.00000	287	18.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call		266.00000	280	25.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put		2,494.00000	2,428	25.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call		142.00000	148	29.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put		4,369.00000	4,296	29.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call		87.00000	91	32.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put		6,314.00000	6,238	32.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call		54.00000	57	34.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put		8,281.00000	8,205	34.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call		3,829.00000	3,908	25.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put		6.00000	6	25.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call		2,841.00000	2,919	21.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put		18.00000	16	21.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		1,896.00000	1,970	18.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		73.00000	68	18.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,114.00000	1,170	18.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		291.00000	268	18.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		271.00000	285	25.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,449.00000	2,383	25.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		144.00000	151	28.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,321.00000	4,248	28.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		88.00000	92	32.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		6,265.00000	6,189	32.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		55.00000	58	34.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		8,232.00000	8,156	34.41	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 13/12/2010 Currency Future	4.10	Call		3,879.00000	3,958	26.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put		6.00000	6	26.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call		2,889.00000	2,967	21.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put		17.00000	15	21.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call		1,940.00000	2,015	18.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put		67.00000	62	18.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call		1,145.00000	1,202	18.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put		272.00000	250	18.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call		277.00000	291	24.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put		2,404.00000	2,339	24.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call		146.00000	153	28.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put		4,273.00000	4,201	28.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call		89.00000	93	32.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put		6,216.00000	6,141	32.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call		56.00000	60	34.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put		8,183.00000	8,107	34.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call		3,928.00000	4,008	26.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put		5.00000	5	26.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call		2,938.00000	3,016	21.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put		15.00000	14	21.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call		1,985.00000	2,060	18.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put		62.00000	57	18.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call		1,177.00000	1,235	18.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put		254.00000	232	18.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call		282.00000	297	24.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put		2,359.00000	2,295	24.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call		148.00000	155	28.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put		4,226.00000	4,153	28.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call		90.00000	94	31.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put		6,167.00000	6,092	31.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call		57.00000	61	34.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put		8,134.00000	8,058	34.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Call		3,978.00000	4,057	26.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put		5.00000	5	26.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call		2,987.00000	3,066	21.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put		14.00000	13	21.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call		2,030.00000	2,106	18.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put		57.00000	54	18.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call		1,209.00000	1,271	18.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put		236.00000	219	18.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call		288.00000	302	24.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put		2,315.00000	2,250	24.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call		151.00000	157	28.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put		4,178.00000	4,105	28.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call		91.00000	95	31.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	14.00	Put		6,118.00000	6,043	31.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call		58.00000	61	34.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put		8,085.00000	8,009	34.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call		4,028.00000	4,107	26.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put		5.00000	4	26.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call		3,036.00000	3,115	21.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put		13.00000	13	21.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call		2,075.00000	2,153	19.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put		53.00000	50	19.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call		1,242.00000	1,309	18.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put		219.00000	206	18.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call		294.00000	308	24.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put		2,271.00000	2,205	24.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call		153.00000	159	28.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put		4,130.00000	4,057	28.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call		92.00000	96	31.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put		6,070.00000	5,994	31.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call		59.00000	62	34.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put		8,037.00000	7,959	34.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.33400	12.40400		17.26	481,026.00	39	36,515.00
£ / R On 14/12/2009 Currency Future	12.40	Call		405.00000	387	17.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		401.00000	453	17.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		453.00000	429	17.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		349.00000	395	17.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		428.00000	407	17.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		374.00000	423	17.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		331.00000	318	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		527.00000	584	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		314.00000	302	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		560.00000	618	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		257.00000	248	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		703.00000	764	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		299.00000	288	18.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		595.00000	654	18.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		284.00000	274	18.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		630.00000	690	18.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		245.00000	237	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		741.00000	803	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		222.00000	215	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		818.00000	881	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		233.00000	225	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		779.00000	841	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		211.00000	205	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		857.00000	921	19.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.15	Call			191.00000	186	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			937.00000	1,002	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			166.00000	162	20.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			1,062.00000	1,128	20.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			131.00000	129	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,277.00000	1,345	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			125.00000	123	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,321.00000	1,389	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			120.00000	118	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,366.00000	1,434	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			125.00000	123	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,321.00000	1,389	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			115.00000	113	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,411.00000	1,479	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			110.00000	108	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,456.00000	1,524	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			96.00000	95	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,592.00000	1,661	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			101.00000	99	21.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,547.00000	1,615	21.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			151.00000	147	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,147.00000	1,213	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			182.00000	178	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			978.00000	1,044	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			144.00000	141	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,190.00000	1,257	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			120.00000	118	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,366.00000	1,434	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			105.00000	103	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,501.00000	1,569	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			101.00000	99	21.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,547.00000	1,615	21.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			110.00000	108	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,456.00000	1,524	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			137.00000	135	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,233.00000	1,301	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			151.00000	147	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,147.00000	1,213	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			158.00000	154	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,104.00000	1,170	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			182.00000	178	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			978.00000	1,044	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			191.00000	186	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			937.00000	1,002	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			201.00000	195	19.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.10	Put			897.00000	961	19.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			115.00000	113	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,411.00000	1,479	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			144.00000	141	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,190.00000	1,257	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			201.00000	195	19.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			897.00000	961	19.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			125.00000	123	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,321.00000	1,389	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			70.00000	69	23.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,966.00000	2,035	23.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			89.00000	87	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,685.00000	1,753	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			85.00000	84	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,731.00000	1,800	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			85.00000	84	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,731.00000	1,800	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			82.00000	81	22.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,778.00000	1,847	22.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			72.00000	72	23.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,918.00000	1,988	23.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			62.00000	61	23.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			2,108.00000	2,177	23.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			67.00000	66	23.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,013.00000	2,082	23.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			64.00000	64	23.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,060.00000	2,130	23.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			59.00000	59	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			2,155.00000	2,225	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			44.00000	44	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,540.00000	2,610	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			45.00000	45	24.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,491.00000	2,561	24.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			55.00000	55	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,251.00000	2,321	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			51.00000	51	24.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,347.00000	2,417	24.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			47.00000	47	24.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,443.00000	2,513	24.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			41.00000	41	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,637.00000	2,707	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			38.00000	38	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,734.00000	2,804	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			35.00000	36	25.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,831.00000	2,902	25.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.60	Call			27.00000	28	27.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			3,223.00000	3,294	27.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			82.00000	81	22.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,778.00000	1,847	22.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			75.00000	74	23.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,871.00000	1,940	23.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			96.00000	95	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,592.00000	1,661	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			55.00000	55	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,251.00000	2,321	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			78.00000	77	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,824.00000	1,893	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			57.00000	57	24.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,203.00000	2,273	24.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			53.00000	52	24.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,299.00000	2,368	24.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			49.00000	49	24.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,395.00000	2,465	24.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			37.00000	37	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,783.00000	2,853	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			101.00000	99	21.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,547.00000	1,615	21.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			92.00000	91	22.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,638.00000	1,707	22.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			78.00000	77	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,824.00000	1,893	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			57.00000	57	24.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,203.00000	2,273	24.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			42.00000	42	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,588.00000	2,658	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			53.00000	52	24.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,299.00000	2,368	24.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			39.00000	39	25.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,685.00000	2,755	25.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			64.00000	64	23.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,060.00000	2,130	23.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			44.00000	44	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,540.00000	2,610	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			67.00000	66	23.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,013.00000	2,082	23.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,106.00000	4,037	31.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			2.00000	3	31.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			2,617.00000	2,549	24.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			13.00000	15	24.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,161.00000	1,096	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 14/12/2009 Currency Future	11.30	Put			57.00000	62	16.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			270.00000	261	18.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			666.00000	727	18.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			24.00000	24	27.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			3,420.00000	3,490	27.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			10.00000	11	31.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,906.00000	4,977	31.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			5.00000	5	34.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			6,401.00000	6,471	34.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			2.00000	3	37.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,898.00000	7,969	37.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			4,555.00000	4,485	31.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			1.00000	1	31.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,062.00000	2,993	26.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			8.00000	9	26.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			1,592.00000	1,525	19.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			38.00000	41	19.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			32.00000	32	26.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,978.00000	3,048	26.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			13.00000	14	30.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			4,459.00000	4,530	30.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			6.00000	7	33.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,952.00000	6,023	33.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			3.00000	3	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			7,449.00000	7,519	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			4,804.00000	4,734	31.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	31.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,310.00000	3,241	28.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			6.00000	7	28.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			1,835.00000	1,768	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			31.00000	34	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			562.00000	529	16.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			258.00000	295	16.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			15.00000	16	29.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			4,211.00000	4,282	29.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			7.00000	7	33.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			5,703.00000	5,773	33.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			3.00000	3	35.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			7,199.00000	7,269	35.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			245.00000	237	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			741.00000	803	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			174.00000	169	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			1,020.00000	1,085	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			89.00000	87	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,685.00000	1,753	22.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.35	Call			158.00000	154	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,104.00000	1,170	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			82.00000	81	22.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,778.00000	1,847	22.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			92.00000	91	22.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,638.00000	1,707	22.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			137.00000	135	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,233.00000	1,301	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			2,322.00000	2,255	23.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			18.00000	21	23.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			1,351.00000	1,285	17.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			47.00000	51	17.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			12.00000	12	30.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			4,708.00000	4,778	30.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			4.00000	4	35.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			6,700.00000	6,770	35.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			1.00000	1	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			8,697.00000	8,767	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			3,211.00000	3,142	27.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			7.00000	8	27.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			2,225.00000	2,158	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			21.00000	24	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			1,256.00000	1,190	16.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			52.00000	56	16.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			505.00000	477	17.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			301.00000	343	17.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			11.00000	11	31.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			4,807.00000	4,877	31.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			4.00000	4	35.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			6,800.00000	6,870	35.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			1.00000	1	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			8,797.00000	8,867	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			2,079.00000	2,012	22.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			25.00000	28	22.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			1,114.00000	1,049	15.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			60.00000	65	15.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			10.00000	10	31.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			4,956.00000	5,026	31.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			4.00000	4	35.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			6,950.00000	7,020	35.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			1.00000	1	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			8,947.00000	9,017	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			3,111.00000	3,042	27.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			7.00000	8	27.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			2,127.00000	2,061	22.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.30	Put			23.00000	27	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			33.00000	33	26.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			2,929.00000	2,999	26.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			4.00000	4	35.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			6,900.00000	6,970	35.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			1.00000	1	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			8,897.00000	8,967	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			2,913.00000	2,845	26.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			9.00000	11	26.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			1,932.00000	1,865	21.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			28.00000	31	21.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			984.00000	928	15.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			80.00000	94	15.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call			366.00000	351	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put			462.00000	517	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			29.00000	29	26.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			3,125.00000	3,195	26.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			9.00000	10	31.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			5,105.00000	5,176	31.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			4.00000	4	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			7,100.00000	7,170	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			1.00000	1	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			9,097.00000	9,167	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			2,765.00000	2,697	25.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			11.00000	13	25.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			1,786.00000	1,719	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			32.00000	35	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call			866.00000	815	16.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put			112.00000	131	16.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			26.00000	27	27.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			3,272.00000	3,343	27.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			9.00000	9	32.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			5,255.00000	5,325	32.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			3.00000	3	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			7,249.00000	7,319	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			1.00000	1	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			9,247.00000	9,317	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			2,716.00000	2,647	25.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			12.00000	13	25.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			1,737.00000	1,671	20.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			33.00000	37	20.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			828.00000	779	16.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			124.00000	145	16.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			26.00000	26	27.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,322.00000	3,392	27.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.70	Call			8.00000	9	32.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			5,304.00000	5,375	32.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			3.00000	3	36.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			7,299.00000	7,369	36.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			1.00000	1	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			9,297.00000	9,367	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			2,666.00000	2,598	25.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			12.00000	14	25.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			1,689.00000	1,622	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			35.00000	38	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			791.00000	744	16.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			137.00000	160	16.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			25.00000	25	27.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			3,371.00000	3,441	27.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			8.00000	9	32.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			5,354.00000	5,425	32.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			3.00000	3	36.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			7,349.00000	7,419	36.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			1.00000	1	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			9,347.00000	9,417	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			2,568.00000	2,500	24.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			14.00000	16	24.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			721.00000	678	16.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			167.00000	194	16.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			23.00000	24	27.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			3,469.00000	3,540	27.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			8.00000	8	32.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			5,454.00000	5,524	32.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			1.00000	1	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			9,447.00000	9,517	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			1,640.00000	1,574	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			36.00000	40	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			755.00000	710	16.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			151.00000	176	16.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			8.00000	8	32.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			5,404.00000	5,474	32.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			3.00000	3	36.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			7,399.00000	7,469	36.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			1.00000	1	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			9,397.00000	9,467	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			2,864.00000	2,795	25.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			10.00000	11	25.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			1,884.00000	1,817	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			30.00000	33	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			944.00000	889	16.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.55	Put			90.00000	105	16.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			348.00000	334	17.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			494.00000	550	17.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			28.00000	28	26.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			3,174.00000	3,244	26.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			9.00000	9	31.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			5,155.00000	5,225	31.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			3.00000	4	35.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			7,149.00000	7,220	35.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			1.00000	1	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			9,147.00000	9,217	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			2,963.00000	2,894	26.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			9.00000	10	26.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			1,981.00000	1,914	21.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			27.00000	30	21.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			1,025.00000	967	15.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			71.00000	83	15.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call			385.00000	369	17.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put			431.00000	485	17.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			30.00000	30	26.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			3,076.00000	3,146	26.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			10.00000	10	31.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			5,056.00000	5,126	31.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			4.00000	4	35.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			7,050.00000	7,120	35.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			1.00000	1	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			9,047.00000	9,117	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			3,360.00000	3,290	28.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			6.00000	6	28.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			2,371.00000	2,304	23.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			17.00000	20	23.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,399.00000	1,333	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			45.00000	49	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			591.00000	557	16.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			237.00000	273	16.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			39.00000	39	25.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,685.00000	2,755	25.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			12.00000	12	30.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			4,658.00000	4,728	30.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			4.00000	5	34.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,650.00000	6,721	34.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			1.00000	1	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,647.00000	8,717	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,409.00000	3,340	28.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			5.00000	6	28.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.00	Call			2,420.00000	2,353	23.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			16.00000	19	23.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,447.00000	1,381	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			43.00000	47	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call			622.00000	586	16.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put			218.00000	252	16.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			12.00000	12	30.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,608.00000	4,678	30.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			4.00000	5	34.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,600.00000	6,671	34.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			1.00000	1	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			8,597.00000	8,667	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			3,260.00000	3,191	27.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			6.00000	7	27.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			2,274.00000	2,206	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			20.00000	22	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			1,303.00000	1,238	17.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			49.00000	54	17.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			533.00000	503	16.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			279.00000	319	16.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			37.00000	37	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,783.00000	2,853	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			11.00000	11	31.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			4,757.00000	4,827	31.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			4.00000	4	35.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			6,750.00000	6,820	35.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			1.00000	1	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			8,747.00000	8,817	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			3,161.00000	3,092	27.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			7.00000	8	27.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			2,176.00000	2,109	22.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			22.00000	25	22.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			1,208.00000	1,143	16.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			54.00000	59	16.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			479.00000	453	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			325.00000	369	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			34.00000	34	26.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			2,880.00000	2,950	26.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			11.00000	11	31.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			4,857.00000	4,927	31.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			4.00000	4	35.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			6,850.00000	6,920	35.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			1.00000	1	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			8,847.00000	8,917	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			3,012.00000	2,943	26.66	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	9.40	Put		8.00000	9	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		2,030.00000	1,963	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		26.00000	29	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		1,067.00000	1,008	15.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		63.00000	74	15.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		31.00000	31	26.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		3,027.00000	3,097	26.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		10.00000	10	31.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		5,006.00000	5,076	31.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		4.00000	4	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		7,000.00000	7,070	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		1.00000	1	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		8,997.00000	9,067	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		2,814.00000	2,746	25.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		10.00000	12	25.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		904.00000	851	16.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		100.00000	117	16.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		9.00000	9	32.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		5,205.00000	5,275	32.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		1.00000	1	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		9,197.00000	9,267	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		2,519.00000	2,451	24.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		15.00000	17	24.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		1,543.00000	1,477	18.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		39.00000	43	18.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		687.00000	646	16.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		183.00000	212	16.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call		23.00000	23	27.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put		3,519.00000	3,589	27.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call		8.00000	8	32.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put		5,504.00000	5,574	32.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call		3.00000	3	36.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put		7,499.00000	7,569	36.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call		1.00000	1	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put		9,497.00000	9,567	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call		3,459.00000	3,390	28.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put		5.00000	6	28.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call		2,469.00000	2,402	24.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put		15.00000	18	24.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call		1,495.00000	1,429	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put		41.00000	45	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		654.00000	615	16.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		200.00000	231	16.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call		13.00000	13	30.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put		4,559.00000	4,629	30.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	18.95	Call			5.00000	5	34.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,551.00000	6,621	34.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			1.00000	1	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			8,547.00000	8,617	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			3,559.00000	3,489	29.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			5.00000	5	29.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			5.00000	5	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,451.00000	6,521	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			2.00000	2	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,448.00000	8,518	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			3,509.00000	3,440	29.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			5.00000	6	29.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			13.00000	13	30.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put			4,509.00000	4,579	30.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			5.00000	5	34.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			6,501.00000	6,571	34.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			2.00000	2	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			8,498.00000	8,568	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			3,708.00000	3,639	30.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put			4.00000	5	30.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			15.00000	15	30.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			4,311.00000	4,381	30.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			5.00000	5	34.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			6,301.00000	6,371	34.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			2.00000	2	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			8,298.00000	8,368	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			3,758.00000	3,688	30.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			4.00000	4	30.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call			15.00000	15	29.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put			4,261.00000	4,331	29.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call			5.00000	6	34.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put			6,251.00000	6,322	34.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call			2.00000	2	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put			8,248.00000	8,318	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call			3,808.00000	3,738	30.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put			4.00000	4	30.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call			6.00000	6	34.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put			6,202.00000	6,272	34.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call			2.00000	2	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put			8,198.00000	8,268	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call			3,857.00000	3,788	30.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put			3.00000	4	30.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call			16.00000	16	29.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put			4,162.00000	4,232	29.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call			6.00000	6	34.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	18.55	Put		6,152.00000	6,222	34.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call		2.00000	2	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put		8,148.00000	8,218	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call		4,057.00000	3,987	31.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put		3.00000	3	31.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call		18.00000	18	29.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put		3,964.00000	4,034	29.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call		2.00000	3	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put		7,948.00000	8,019	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call		18.00000	19	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put		3,914.00000	3,985	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call		6.00000	7	33.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put		5,902.00000	5,973	33.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Call		4,007.00000	3,937	31.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put		3.00000	3	31.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call		17.00000	18	29.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put		4,013.00000	4,084	29.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call		6.00000	6	33.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put		6,002.00000	6,072	33.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call		2.00000	2	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put		7,998.00000	8,068	37.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.53670	12.60800		17.95	0.00	0	613.00
£ / R On 15/03/2010 Currency Future	12.60	Call		602.00000	601	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		594.00000	665	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		646.00000	641	17.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		538.00000	605	17.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		624.00000	620	17.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		566.00000	634	17.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		530.00000	531	18.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		722.00000	795	18.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		513.00000	515	18.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		755.00000	829	18.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		452.00000	457	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		894.00000	970	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		497.00000	500	18.81	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		789.00000	863	18.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		482.00000	485	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		824.00000	898	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		438.00000	443	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		930.00000	1,006	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		412.00000	418	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		1,004.00000	1,081	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		425.00000	430	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		967.00000	1,044	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		400.00000	406	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	13.25	Put		1,042.00000	1,119	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		376.00000	383	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		1,118.00000	1,196	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		335.00000	341	20.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		1,277.00000	1,355	20.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		298.00000	305	20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		1,440.00000	1,519	20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		290.00000	297	21.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,482.00000	1,561	21.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		282.00000	289	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,524.00000	1,603	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		274.00000	282	21.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,566.00000	1,645	21.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		260.00000	267	21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		1,652.00000	1,730	21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		240.00000	247	21.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		1,782.00000	1,861	21.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		246.00000	254	21.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		1,738.00000	1,817	21.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		1,650.00000	1,595	17.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		92.00000	108	17.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		3,477.00000	3,409	24.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		19.00000	22	24.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		316.00000	323	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		1,358.00000	1,436	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		365.00000	372	20.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		1,157.00000	1,235	20.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		180.00000	186	23.07	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		2,272.00000	2,349	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		344.00000	351	20.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		1,236.00000	1,314	20.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		253.00000	260	21.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		1,695.00000	1,774	21.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		267.00000	274	21.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,609.00000	1,688	21.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		325.00000	332	20.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		1,317.00000	1,395	20.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		355.00000	361	20.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		1,197.00000	1,275	20.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		388.00000	394	19.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		1,080.00000	1,157	19.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		307.00000	314	20.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,399.00000	1,477	20.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		3,133.00000	3,066	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		25.00000	29	22.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.50	Call		2,159.00000	2,093	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		51.00000	56	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		1,258.00000	1,218	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		150.00000	181	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		201.00000	208	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		2,093.00000	2,171	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		112.00000	119	24.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		3,004.00000	3,082	24.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		65.00000	71	25.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		3,957.00000	4,034	25.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		38.00000	41	26.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		4,930.00000	5,004	26.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		3,036.00000	2,968	22.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		28.00000	32	22.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		2,063.00000	1,998	18.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		55.00000	62	18.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		1,175.00000	1,143	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		167.00000	207	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		192.00000	197	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		2,184.00000	2,261	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		106.00000	112	24.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		3,098.00000	3,176	24.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		62.00000	67	25.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		4,054.00000	4,131	25.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		36.00000	39	26.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		5,028.00000	5,102	26.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		2,938.00000	2,870	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		30.00000	34	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		1,970.00000	1,907	17.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		62.00000	70	17.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		1,104.00000	1,076	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		196.00000	239	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		565.00000	565	18.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		657.00000	728	18.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		100.00000	107	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		3,192.00000	3,270	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		58.00000	64	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		4,150.00000	4,227	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		34.00000	37	26.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		5,126.00000	5,200	26.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		2,840.00000	2,772	21.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		32.00000	36	21.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		1,877.00000	1,816	17.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		69.00000	79	17.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		1,036.00000	1,011	16.78	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	11.80	Put			228.00000	274	16.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			170.00000	176	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			2,362.00000	2,439	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			95.00000	101	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			3,287.00000	3,364	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			55.00000	60	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			4,247.00000	4,323	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			32.00000	35	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			5,224.00000	5,298	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			2,693.00000	2,626	20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			35.00000	39	20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			1,740.00000	1,682	17.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			82.00000	96	17.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			940.00000	920	17.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			282.00000	333	17.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			155.00000	161	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,497.00000	2,574	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			87.00000	93	24.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			3,429.00000	3,507	24.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			51.00000	55	26.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			4,393.00000	4,469	26.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			30.00000	32	27.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			5,372.00000	5,446	27.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			2,791.00000	2,724	21.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			33.00000	37	21.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			1,831.00000	1,771	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			73.00000	85	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,003.00000	980	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			245.00000	293	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			165.00000	171	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			2,407.00000	2,484	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			92.00000	98	24.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			3,334.00000	3,412	24.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			54.00000	58	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			4,296.00000	4,372	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			32.00000	34	27.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			5,274.00000	5,347	27.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,084.00000	3,017	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			26.00000	31	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,111.00000	2,045	18.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			53.00000	58	18.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,216.00000	1,178	16.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			158.00000	191	16.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			196.00000	203	22.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			2,138.00000	2,216	22.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.55	Call		109.00000	115	24.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		3,051.00000	3,129	24.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		63.00000	69	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		4,005.00000	4,083	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		37.00000	40	26.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		4,979.00000	5,053	26.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call		2,889.00000	2,821	21.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		31.00000	35	21.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		1,923.00000	1,861	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		65.00000	75	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		1,069.00000	1,043	16.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		211.00000	256	16.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		547.00000	548	18.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		689.00000	761	18.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		175.00000	181	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		2,317.00000	2,394	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		97.00000	104	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		3,239.00000	3,317	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		57.00000	62	26.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		4,199.00000	4,275	26.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		33.00000	36	27.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		5,175.00000	5,249	27.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		2,987.00000	2,919	22.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		29.00000	33	22.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		2,016.00000	1,952	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		58.00000	66	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		1,139.00000	1,109	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		181.00000	222	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		583.00000	583	18.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		625.00000	696	18.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		186.00000	192	23.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		2,228.00000	2,305	23.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		103.00000	109	24.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		3,145.00000	3,223	24.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call		60.00000	65	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		4,102.00000	4,179	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		35.00000	38	26.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		5,077.00000	5,151	26.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		2,742.00000	2,675	21.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put		34.00000	38	21.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		1,785.00000	1,727	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		77.00000	90	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		971.00000	950	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		263.00000	313	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		160.00000	166	23.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.90	Put			2,452.00000	2,529	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			90.00000	96	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			3,382.00000	3,459	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			52.00000	57	26.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			4,344.00000	4,420	26.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			31.00000	33	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			5,323.00000	5,396	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			307.00000	314	20.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,399.00000	1,477	20.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			3,329.00000	3,261	23.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			21.00000	25	23.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			2,353.00000	2,286	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			45.00000	49	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,429.00000	1,381	16.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			121.00000	145	16.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			742.00000	733	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			434.00000	496	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			222.00000	229	22.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,914.00000	1,993	22.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			126.00000	132	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			2,818.00000	2,896	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			72.00000	78	25.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			3,764.00000	3,842	25.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			42.00000	46	26.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			4,734.00000	4,809	26.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			17.00000	19	29.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			6,709.00000	6,782	29.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			8.00000	8	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			8,700.00000	8,772	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			3,182.00000	3,115	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			24.00000	28	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			2,207.00000	2,141	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			49.00000	54	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			1,300.00000	1,258	16.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			142.00000	171	16.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			669.00000	663	17.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			511.00000	577	17.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			115.00000	122	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			2,957.00000	3,035	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			39.00000	42	26.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			4,881.00000	4,955	26.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			17.00000	18	29.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			6,859.00000	6,931	29.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			7.00000	8	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			8,849.00000	8,921	31.04	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	19.55	Call			16.00000	17	29.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			6,958.00000	7,031	29.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			7.00000	7	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			8,949.00000	9,020	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			16.00000	17	29.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			7,008.00000	7,080	29.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			6.00000	7	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			8,998.00000	9,070	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			15.00000	16	29.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			7,157.00000	7,230	29.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			6.00000	6	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			9,148.00000	9,220	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			15.00000	16	29.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			7,257.00000	7,329	29.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			5.00000	6	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			9,247.00000	9,319	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			15.00000	16	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			7,307.00000	7,379	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			5.00000	6	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			9,297.00000	9,369	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			14.00000	16	30.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			7,356.00000	7,429	30.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			5.00000	6	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			9,347.00000	9,419	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			2,595.00000	2,528	20.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			37.00000	42	20.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			879.00000	863	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			321.00000	376	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			83.00000	89	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,525.00000	3,602	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			29.00000	31	27.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,471.00000	5,544	27.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			14.00000	15	30.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			7,456.00000	7,528	30.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			5.00000	5	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			9,447.00000	9,518	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			15.00000	16	29.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			7,207.00000	7,280	29.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			6.00000	6	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			9,198.00000	9,269	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			16.00000	17	29.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			7,058.00000	7,130	29.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			6.00000	7	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			9,048.00000	9,120	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			3,231.00000	3,164	23.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.40	Put		23.00000	27	23.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		2,256.00000	2,189	18.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		48.00000	52	18.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		1,342.00000	1,299	16.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		134.00000	162	16.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		693.00000	686	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		485.00000	549	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		119.00000	125	24.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		2,911.00000	2,989	24.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		40.00000	43	26.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		4,832.00000	4,906	26.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		17.00000	18	29.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		6,809.00000	6,881	29.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		7.00000	8	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		8,799.00000	8,871	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		3,378.00000	3,310	23.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		20.00000	24	23.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		2,401.00000	2,334	19.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		43.00000	47	19.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		1,472.00000	1,423	16.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		114.00000	136	16.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		768.00000	757	17.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		410.00000	471	17.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		130.00000	136	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		2,772.00000	2,849	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		43.00000	47	26.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		4,685.00000	4,760	26.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		18.00000	19	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		6,660.00000	6,732	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		8.00000	9	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		8,650.00000	8,722	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		3,427.00000	3,359	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		19.00000	23	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		2,450.00000	2,383	19.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		42.00000	46	19.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		1,516.00000	1,465	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		108.00000	129	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		795.00000	783	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		387.00000	446	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		134.00000	140	23.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		2,726.00000	2,803	23.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		44.00000	48	26.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		4,636.00000	4,711	26.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		18.00000	19	28.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		6,610.00000	6,683	28.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.20	Call			8.00000	9	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put			8,600.00000	8,672	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call			3,280.00000	3,213	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put			22.00000	26	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call			2,304.00000	2,237	19.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put			46.00000	51	19.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call			1,385.00000	1,340	16.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put			127.00000	153	16.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call			717.00000	709	17.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put			459.00000	522	17.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call			122.00000	129	24.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put			2,864.00000	2,942	24.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call			41.00000	44	26.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			4,783.00000	4,858	26.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			17.00000	18	29.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			6,759.00000	6,832	29.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			7.00000	8	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			8,749.00000	8,821	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			16.00000	18	29.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			6,908.00000	6,981	29.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			7.00000	7	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			8,899.00000	8,971	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			2,547.00000	2,480	20.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put			39.00000	43	20.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call			1,605.00000	1,551	17.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put			97.00000	114	17.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call			851.00000	835	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put			343.00000	399	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			80.00000	87	25.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put			3,572.00000	3,650	25.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call			28.00000	30	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			5,520.00000	5,593	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			14.00000	15	30.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			7,506.00000	7,578	30.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			5.00000	5	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			9,497.00000	9,568	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			2,498.00000	2,431	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			40.00000	45	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			1,560.00000	1,508	17.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			102.00000	121	17.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call			822.00000	809	17.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			364.00000	422	17.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			78.00000	84	25.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			3,620.00000	3,698	25.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			27.00000	29	27.40	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	18.15	Put		5,569.00000	5,642	27.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		14.00000	15	30.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put		7,556.00000	7,628	30.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call		4.00000	5	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put		9,546.00000	9,618	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call		2,644.00000	2,577	20.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put		36.00000	40	20.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		1,695.00000	1,638	17.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		87.00000	102	17.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call		909.00000	891	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put		301.00000	354	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		467.00000	471	19.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		859.00000	934	19.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		85.00000	91	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		3,477.00000	3,554	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		29.00000	31	27.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		5,421.00000	5,495	27.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		14.00000	15	30.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		7,406.00000	7,479	30.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		5.00000	5	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		9,397.00000	9,469	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call		3,575.00000	3,507	24.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put		17.00000	20	24.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call		146.00000	152	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put		2,588.00000	2,665	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call		48.00000	52	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put		4,490.00000	4,566	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call		19.00000	20	28.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put		6,461.00000	6,534	28.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call		9.00000	10	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put		8,451.00000	8,523	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call		138.00000	144	23.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put		2,680.00000	2,757	23.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call		46.00000	49	26.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put		4,588.00000	4,663	26.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call		18.00000	20	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put		6,560.00000	6,633	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call		9.00000	9	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put		8,551.00000	8,622	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call		3,526.00000	3,458	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put		18.00000	21	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call		142.00000	148	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put		2,634.00000	2,711	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call		47.00000	51	26.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put		4,539.00000	4,614	26.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.10	Call			19.00000	20	28.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			6,511.00000	6,583	28.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			9.00000	9	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			8,501.00000	8,573	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call			3,673.00000	3,605	24.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			15.00000	18	24.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			19.00000	21	28.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			6,361.00000	6,434	28.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			10.00000	10	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			8,352.00000	8,424	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			3,772.00000	3,704	25.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			14.00000	17	25.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			20.00000	22	28.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			6,262.00000	6,335	28.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			10.00000	11	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			8,252.00000	8,324	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			3,723.00000	3,654	25.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			15.00000	18	25.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			20.00000	21	28.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			6,312.00000	6,384	28.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			10.00000	11	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			8,302.00000	8,374	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			3,821.00000	3,753	25.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			13.00000	16	25.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			21.00000	22	28.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			6,213.00000	6,285	28.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call			11.00000	11	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put			8,203.00000	8,275	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call			4,068.00000	4,000	26.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put			10.00000	13	26.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call			23.00000	24	27.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put			5,965.00000	6,037	27.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call			12.00000	13	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put			7,954.00000	8,027	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call			4,117.00000	4,049	26.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put			9.00000	12	26.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call			23.00000	24	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put			5,915.00000	5,988	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call			12.00000	14	30.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put			7,904.00000	7,977	30.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call			4,019.00000	3,950	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put			11.00000	14	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call			22.00000	23	27.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put			6,014.00000	6,087	27.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call			12.00000	13	31.04	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	20.60	Put		8,004.00000	8,076	31.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.73940	12.80960		19.01	0.00	0	500.00
£ / R On 14/06/2010 Currency Future	12.80	Call		768.00000	805	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		759.00000	865	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		810.00000	844	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		700.00000	804	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		696.00000	734	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		887.00000	995	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		680.00000	718	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		920.00000	1,028	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		617.00000	656	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		1,057.00000	1,167	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		922.00000	951	18.52	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put		563.00000	661	18.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		663.00000	702	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		954.00000	1,062	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		575.00000	614	20.27	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put		1,165.00000	1,274	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		371.00000	405	22.21	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,961.00000	2,066	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		104.00000	123	26.36	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,794.00000	4,883	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		647.00000	686	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		988.00000	1,097	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		603.00000	641	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		1,093.00000	1,202	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		588.00000	627	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		1,129.00000	1,238	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		561.00000	600	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		1,202.00000	1,311	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		536.00000	575	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		1,276.00000	1,385	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		489.00000	528	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,430.00000	1,538	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		438.00000	475	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,629.00000	1,736	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		429.00000	466	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,669.00000	1,776	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		411.00000	447	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,751.00000	1,858	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		402.00000	438	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,793.00000	1,899	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		378.00000	413	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,919.00000	2,024	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		386.00000	421	22.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.30	Put			1,876.00000	1,982	22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			468.00000	506	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,508.00000	1,616	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			524.00000	562	20.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,314.00000	1,423	20.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			501.00000	539	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,391.00000	1,499	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			512.00000	551	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,352.00000	1,461	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			458.00000	495	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,548.00000	1,656	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			420.00000	456	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,710.00000	1,817	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			394.00000	430	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,835.00000	1,940	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			448.00000	485	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,588.00000	1,696	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			479.00000	517	21.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,469.00000	1,577	21.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			448.00000	485	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,588.00000	1,696	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			458.00000	495	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,548.00000	1,656	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			501.00000	539	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,391.00000	1,499	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			549.00000	587	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			1,239.00000	1,348	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			342.00000	375	22.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			2,133.00000	2,236	22.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			972.00000	998	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			512.00000	608	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			750.00000	786	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			790.00000	897	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			250.00000	277	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,790.00000	2,888	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			168.00000	190	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,708.00000	3,801	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			111.00000	130	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,652.00000	4,741	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			72.00000	89	27.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,612.00000	5,700	27.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			997.00000	1,022	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			487.00000	582	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			255.00000	283	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,745.00000	2,843	23.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.30	Call			171.00000	193	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,662.00000	3,754	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			114.00000	133	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,604.00000	4,693	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			73.00000	91	27.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			5,564.00000	5,651	27.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			4,229.00000	4,164	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			19.00000	25	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			2,765.00000	2,709	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			55.00000	69	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			1,432.00000	1,430	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			222.00000	290	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			185.00000	208	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			3,475.00000	3,569	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			99.00000	118	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,890.00000	4,979	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			51.00000	65	27.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			6,342.00000	6,425	27.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			26.00000	30	27.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,816.00000	7,891	27.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			4,669.00000	4,602	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			9.00000	12	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,204.00000	3,141	20.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			44.00000	52	20.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			1,786.00000	1,767	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			126.00000	178	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			831.00000	864	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			671.00000	775	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			221.00000	246	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			3,061.00000	3,157	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			122.00000	141	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			4,462.00000	4,551	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			63.00000	80	27.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,904.00000	5,991	27.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			32.00000	38	27.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			7,372.00000	7,449	27.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			4,915.00000	4,847	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			6.00000	8	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			3,448.00000	3,384	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			38.00000	45	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			1,998.00000	1,970	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			89.00000	131	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			947.00000	974	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			537.00000	635	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			244.00000	272	23.79	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	15.40	Put		2,835.00000	2,932	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		136.00000	156	25.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		4,227.00000	4,316	25.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		70.00000	87	27.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,661.00000	5,748	27.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		36.00000	43	27.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		7,126.00000	7,204	27.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		3,350.00000	3,287	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		41.00000	48	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		2,376.00000	2,330	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		66.00000	91	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		1,507.00000	1,501	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		198.00000	262	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		899.00000	928	18.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		589.00000	689	18.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		356.00000	390	22.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		2,046.00000	2,150	22.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		234.00000	261	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,925.00000	3,022	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		159.00000	180	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,849.00000	3,941	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		2,473.00000	2,424	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		63.00000	85	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		1,584.00000	1,575	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		175.00000	235	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		165.00000	187	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,755.00000	3,847	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		109.00000	127	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,699.00000	4,788	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		3,497.00000	3,433	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		37.00000	44	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		2,521.00000	2,471	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		62.00000	82	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		1,624.00000	1,612	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		164.00000	223	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		102.00000	120	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,842.00000	4,931	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		323.00000	355	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		2,263.00000	2,365	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		212.00000	237	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		3,152.00000	3,248	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		145.00000	165	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		4,086.00000	4,176	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		93.00000	111	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		5,033.00000	5,122	26.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.00	Call			290.00000	320	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,480.00000	2,580	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			192.00000	216	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			3,382.00000	3,476	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			130.00000	149	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			4,321.00000	4,410	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			83.00000	101	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			5,274.00000	5,362	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,107.00000	3,044	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			47.00000	55	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,134.00000	2,097	17.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			74.00000	107	17.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			1,323.00000	1,326	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			263.00000	337	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			789.00000	824	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			729.00000	834	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			260.00000	289	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,701.00000	2,799	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			174.00000	197	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,615.00000	3,707	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			116.00000	135	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			4,557.00000	4,646	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			75.00000	92	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			5,515.00000	5,603	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			2,960.00000	2,900	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			51.00000	61	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			1,224.00000	1,236	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			315.00000	397	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			731.00000	769	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			822.00000	929	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			2,911.00000	2,852	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			52.00000	63	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,955.00000	1,929	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			95.00000	139	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,194.00000	1,207	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			334.00000	418	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			714.00000	751	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			854.00000	962	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			239.00000	266	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,880.00000	2,977	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			162.00000	183	25.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,802.00000	3,894	25.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			106.00000	125	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			4,747.00000	4,836	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			69.00000	86	27.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.45	Put		5,709.00000	5,796	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		2,814.00000	2,756	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		54.00000	67	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		1,870.00000	1,847	17.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		110.00000	158	17.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,134.00000	1,151	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		375.00000	462	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		230.00000	256	24.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,970.00000	3,067	24.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		156.00000	177	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,897.00000	3,988	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		66.00000	83	27.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		5,806.00000	5,893	27.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		2,716.00000	2,661	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		57.00000	72	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		1,077.00000	1,098	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		418.00000	508	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		151.00000	171	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,991.00000	4,082	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		97.00000	116	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,938.00000	5,026	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		3,009.00000	2,948	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		50.00000	59	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		2,042.00000	2,012	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		82.00000	123	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		1,256.00000	1,265	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		296.00000	376	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		3,155.00000	3,093	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		46.00000	53	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,182.00000	2,143	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		73.00000	104	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,359.00000	1,360	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		249.00000	321	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		266.00000	294	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,656.00000	2,755	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		178.00000	200	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		3,568.00000	3,661	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		119.00000	138	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		4,509.00000	4,599	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		76.00000	94	27.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		5,467.00000	5,555	27.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,182.00000	2,143	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		73.00000	104	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,359.00000	1,360	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		249.00000	321	17.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.70	Call			810.00000	844	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			700.00000	804	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			266.00000	294	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,656.00000	2,755	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			2,863.00000	2,804	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			53.00000	65	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			1,912.00000	1,888	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			103.00000	148	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,164.00000	1,179	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			354.00000	439	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			67.00000	84	27.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,758.00000	5,845	27.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			1,828.00000	1,807	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			118.00000	167	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,106.00000	1,124	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			396.00000	485	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			225.00000	251	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			3,015.00000	3,112	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			153.00000	174	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,944.00000	4,035	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			64.00000	81	27.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,855.00000	5,942	27.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			3,301.00000	3,238	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			42.00000	49	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			2,327.00000	2,283	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			68.00000	94	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			1,469.00000	1,465	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			210.00000	276	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			875.00000	906	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			616.00000	717	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			284.00000	313	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,524.00000	2,624	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			188.00000	212	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			3,429.00000	3,522	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			127.00000	146	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			4,368.00000	4,457	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			82.00000	99	26.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			5,322.00000	5,410	26.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			42.00000	52	27.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,782.00000	6,862	27.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			16.00000	18	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			8,756.00000	8,829	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			2,231.00000	2,190	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			71.00000	100	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			1,395.00000	1,395	17.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.65	Put			236.00000	305	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			40.00000	49	27.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			6,880.00000	6,960	27.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			15.00000	18	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			8,855.00000	8,928	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			38.00000	47	27.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			6,978.00000	7,057	27.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			14.00000	17	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			8,954.00000	9,027	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			3,058.00000	2,996	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			49.00000	57	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			2,086.00000	2,054	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			76.00000	115	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			1,288.00000	1,296	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			278.00000	356	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			208.00000	233	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			3,198.00000	3,293	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			91.00000	109	26.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			5,081.00000	5,170	26.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			37.00000	46	27.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			7,028.00000	7,106	27.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			14.00000	16	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			9,004.00000	9,077	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,955.00000	1,929	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			95.00000	139	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,194.00000	1,207	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			334.00000	418	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			714.00000	751	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			854.00000	962	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			196.00000	220	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,336.00000	3,430	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			85.00000	103	26.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			5,226.00000	5,314	26.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			35.00000	42	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			7,175.00000	7,253	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			12.00000	15	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			9,153.00000	9,226	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			196.00000	220	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,336.00000	3,430	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			34.00000	41	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			7,224.00000	7,302	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			12.00000	15	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			9,203.00000	9,275	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			181.00000	204	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			3,522.00000	3,615	24.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.15	Call			78.00000	96	26.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			5,419.00000	5,506	26.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			11.00000	13	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			9,352.00000	9,424	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			2,667.00000	2,613	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			58.00000	74	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			1,745.00000	1,728	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			135.00000	188	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			1,050.00000	1,072	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			440.00000	532	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			632.00000	671	19.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			1,022.00000	1,131	19.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			31.00000	37	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			7,421.00000	7,498	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			11.00000	13	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			9,401.00000	9,474	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			2,570.00000	2,519	18.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			60.00000	79	18.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			1,664.00000	1,650	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			154.00000	211	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			30.00000	35	27.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			7,520.00000	7,596	27.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			10.00000	12	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			9,501.00000	9,573	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			2,619.00000	2,566	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			59.00000	77	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			1,704.00000	1,689	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			144.00000	199	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			1,023.00000	1,046	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			464.00000	557	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			30.00000	36	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			7,471.00000	7,547	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			11.00000	13	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			9,451.00000	9,523	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			80.00000	98	26.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			5,370.00000	5,458	26.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			32.00000	39	27.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			7,323.00000	7,400	27.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			11.00000	14	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			9,302.00000	9,374	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			200.00000	224	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			3,290.00000	3,385	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			87.00000	105	26.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			5,177.00000	5,266	26.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			13.00000	15	27.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.90	Put		9,103.00000	9,176	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		3,399.00000	3,336	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		39.00000	46	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		2,424.00000	2,377	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		65.00000	88	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		1,546.00000	1,538	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		186.00000	249	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		44.00000	54	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		6,684.00000	6,765	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		17.00000	19	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		8,657.00000	8,730	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		45.00000	56	27.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		6,635.00000	6,716	27.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call		17.00000	20	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		8,607.00000	8,681	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		3,253.00000	3,190	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		43.00000	50	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		2,279.00000	2,236	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		69.00000	97	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		853.00000	885	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		643.00000	746	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		41.00000	50	27.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		6,831.00000	6,911	27.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		15.00000	18	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		8,806.00000	8,879	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		216.00000	242	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		3,107.00000	3,202	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		95.00000	113	26.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		4,986.00000	5,074	26.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		39.00000	48	27.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		6,929.00000	7,009	27.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		14.00000	17	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		8,905.00000	8,978	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		204.00000	228	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		3,244.00000	3,339	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		89.00000	107	26.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		5,129.00000	5,218	26.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		36.00000	45	27.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		7,077.00000	7,155	27.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		13.00000	16	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		9,054.00000	9,126	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		29.00000	35	27.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		7,569.00000	7,645	27.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		10.00000	12	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		9,550.00000	9,623	27.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	20.05	Call		33.00000	40	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		7,274.00000	7,351	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call		12.00000	14	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put		9,252.00000	9,325	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call		3,594.00000	3,531	22.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put		35.00000	41	22.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call		48.00000	60	27.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put		6,488.00000	6,571	27.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call		18.00000	22	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put		8,459.00000	8,532	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call		46.00000	57	27.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put		6,586.00000	6,668	27.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call		17.00000	21	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put		8,558.00000	8,631	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call		3,546.00000	3,482	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put		36.00000	43	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call		47.00000	59	27.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put		6,537.00000	6,619	27.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call		18.00000	21	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put		8,508.00000	8,582	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call		3,692.00000	3,629	22.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put		33.00000	39	22.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call		272.00000	300	23.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put		2,612.00000	2,711	23.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call		50.00000	63	27.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put		6,391.00000	6,474	27.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call		20.00000	23	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put		8,360.00000	8,433	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call		3,791.00000	3,726	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put		31.00000	37	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call		53.00000	66	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put		6,293.00000	6,377	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call		21.00000	24	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put		8,261.00000	8,335	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call		3,741.00000	3,677	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put		32.00000	38	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call		278.00000	307	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put		2,568.00000	2,667	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call		125.00000	144	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put		4,415.00000	4,504	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call		20.00000	23	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put		8,310.00000	8,384	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call		3,840.00000	3,775	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put		30.00000	36	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call		54.00000	68	27.52	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 14/06/2010 Currency Future	19.00	Put		6,244.00000	6,329	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call		21.00000	25	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put		8,212.00000	8,285	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call		4,084.00000	4,021	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put		25.00000	31	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call		61.00000	77	27.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put		6,001.00000	6,088	27.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call		24.00000	28	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put		7,965.00000	8,039	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call		4,132.00000	4,068	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put		23.00000	29	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call		329.00000	361	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put		2,219.00000	2,322	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call		148.00000	168	25.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put		4,038.00000	4,129	25.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call		62.00000	79	27.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put		5,952.00000	6,039	27.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call		25.00000	29	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put		7,915.00000	7,990	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call		4,036.00000	3,972	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put		27.00000	32	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call		317.00000	347	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put		2,307.00000	2,408	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call		143.00000	162	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put		4,133.00000	4,223	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call		59.00000	75	27.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put		6,050.00000	6,136	27.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call		24.00000	28	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put		8,014.00000	8,088	27.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.14670	11.05690		16.42	5,651,376.90	507	30,743.00
€ / R On 14/12/2009 Currency Future	11.05	Call		357.00000	404	16.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		350.00000	307	16.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		407.00000	458	16.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		300.00000	261	16.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		381.00000	430	16.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		324.00000	284	16.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		336.00000	379	16.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		379.00000	332	16.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		282.00000	316	16.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		475.00000	419	16.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		317.00000	355	16.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		410.00000	358	16.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		94.00000	106	19.79	0.00	0	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,237.00000	1,159	19.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.60	Call			12.00000	13	27.11	0.00	0	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,555.00000	3,466	27.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			236.00000	265	17.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			579.00000	518	17.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call			250.00000	281	17.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			543.00000	484	17.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			68.00000	77	20.75	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,511.00000	1,430	20.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			209.00000	235	17.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			652.00000	589	17.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			166.00000	186	18.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			809.00000	740	18.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			186.00000	209	17.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			729.00000	663	17.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			156.00000	176	18.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			849.00000	779	18.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			147.00000	166	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			890.00000	819	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			175.00000	198	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			769.00000	701	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			131.00000	148	18.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			974.00000	902	18.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			222.00000	250	17.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			615.00000	553	17.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			299.00000	335	16.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			442.00000	388	16.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			139.00000	157	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			932.00000	860	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			265.00000	298	16.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			509.00000	451	16.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			197.00000	222	17.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			690.00000	625	17.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			117.00000	132	19.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			1,060.00000	986	19.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			111.00000	125	19.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			1,104.00000	1,028	19.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			105.00000	118	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			1,148.00000	1,072	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			124.00000	140	18.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			1,017.00000	943	18.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			99.00000	112	19.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,192.00000	1,115	19.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			89.00000	100	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,282.00000	1,204	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			65.00000	73	20.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.55	Put		1,558.00000	1,477	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		72.00000	81	20.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,465.00000	1,384	20.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		76.00000	86	20.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,419.00000	1,339	20.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		59.00000	66	21.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,652.00000	1,569	21.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		56.00000	63	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,699.00000	1,616	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		53.00000	60	21.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,746.00000	1,663	21.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		50.00000	57	21.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,794.00000	1,710	21.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		42.00000	47	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,985.00000	1,900	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		35.00000	39	22.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		2,178.00000	2,093	22.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		29.00000	33	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,372.00000	2,286	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		32.00000	36	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,275.00000	2,189	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		30.00000	34	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,323.00000	2,237	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		30.00000	34	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,323.00000	2,237	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		23.00000	26	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,617.00000	2,530	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		23.00000	25	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,666.00000	2,579	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		24.00000	27	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,568.00000	2,481	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		25.00000	29	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,519.00000	2,432	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		27.00000	30	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,470.00000	2,383	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		25.00000	29	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,519.00000	2,432	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		28.00000	31	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,421.00000	2,335	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		20.00000	22	24.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,813.00000	2,726	24.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		33.00000	37	23.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		2,226.00000	2,141	23.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		10.00000	11	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,803.00000	3,714	27.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.75	Call			22.00000	24	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,715.00000	2,627	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			19.00000	21	25.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,912.00000	2,824	25.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			17.00000	19	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			3,010.00000	2,922	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			16.00000	18	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			3,109.00000	3,021	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			15.00000	16	26.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			3,208.00000	3,120	26.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			32.00000	36	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,275.00000	2,189	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			29.00000	33	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,372.00000	2,286	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			21.00000	23	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,764.00000	2,677	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			19.00000	21	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,862.00000	2,775	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			18.00000	20	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,961.00000	2,873	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			40.00000	45	22.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			2,033.00000	1,948	22.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			36.00000	41	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			2,129.00000	2,044	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			23.00000	26	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,617.00000	2,530	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			36.00000	41	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			2,129.00000	2,044	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			20.00000	22	24.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,813.00000	2,726	24.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			38.00000	43	22.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			2,081.00000	1,996	22.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			21.00000	23	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,764.00000	2,677	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			19.00000	21	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,862.00000	2,775	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			17.00000	18	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			3,060.00000	2,972	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			17.00000	19	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			3,010.00000	2,922	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			44.00000	49	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,937.00000	1,853	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			46.00000	52	22.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,889.00000	1,805	22.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			38.00000	43	22.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.10	Put		2,081.00000	1,996	22.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		24.00000	27	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,568.00000	2,481	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		46.00000	52	22.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,889.00000	1,805	22.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		48.00000	54	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,841.00000	1,758	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		40.00000	45	22.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		2,033.00000	1,948	22.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		62.00000	70	21.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,605.00000	1,523	21.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		80.00000	90	20.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,373.00000	1,294	20.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		59.00000	66	21.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,652.00000	1,569	21.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		84.00000	95	20.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,327.00000	1,248	20.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		76.00000	86	20.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,419.00000	1,339	20.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		62.00000	70	21.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,605.00000	1,523	21.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		585.00000	647	16.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		178.00000	150	16.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		11.00000	12	27.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,605.00000	3,516	27.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		726.00000	794	16.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		119.00000	98	16.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		11.00000	12	27.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,704.00000	3,615	27.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		1,534.00000	1,622	20.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		27.00000	25	20.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		6.00000	7	29.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,499.00000	4,410	29.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		3.00000	3	32.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,996.00000	5,906	32.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		1.00000	1	35.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		7,494.00000	7,405	35.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		1,828.00000	1,916	22.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		21.00000	19	22.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		521.00000	580	16.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		214.00000	183	16.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		8.00000	9	28.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		4,201.00000	4,112	28.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		3.00000	3	32.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,696.00000	5,607	32.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	18.25	Call			1.00000	2	35.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			7,194.00000	7,105	35.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			94.00000	106	19.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,237.00000	1,159	19.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			1,975.00000	2,063	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			18.00000	16	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			619.00000	682	16.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			162.00000	136	16.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			9.00000	9	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			4,052.00000	3,963	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			3.00000	4	31.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,546.00000	5,457	31.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			1.00000	2	34.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			7,045.00000	6,955	34.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,260.00000	3,347	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			3.00000	1	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,269.00000	2,357	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			12.00000	11	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,292.00000	1,378	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			35.00000	32	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			491.00000	547	16.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			234.00000	201	16.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			10.00000	11	27.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,754.00000	3,665	27.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			5.00000	6	30.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,748.00000	4,659	30.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,360.00000	3,447	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			3.00000	0	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,368.00000	2,456	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			11.00000	9	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,388.00000	1,475	19.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			31.00000	29	19.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			553.00000	613	16.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			196.00000	166	16.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			11.00000	12	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,654.00000	3,565	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			6.00000	6	29.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,649.00000	4,560	29.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,410.00000	3,497	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			3.00000	0	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,417.00000	2,505	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			10.00000	9	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,437.00000	1,524	19.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			30.00000	27	19.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			6.00000	6	29.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.65	Put		4,599.00000	4,510	29.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,160.00000	3,248	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		3.00000	1	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,171.00000	2,259	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		14.00000	12	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,195.00000	1,282	17.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		38.00000	35	17.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		434.00000	487	16.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		277.00000	240	16.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		10.00000	11	28.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,853.00000	3,764	28.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		5.00000	5	30.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,848.00000	4,759	30.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,061.00000	3,149	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		4.00000	2	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,073.00000	2,161	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		16.00000	14	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,100.00000	1,185	16.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		43.00000	39	16.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		9.00000	10	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,952.00000	3,863	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		5.00000	5	30.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,948.00000	4,858	30.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		2,961.00000	3,050	27.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		4.00000	3	27.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,009.00000	1,090	16.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		52.00000	43	16.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		4.00000	5	30.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		5,048.00000	4,958	30.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,011.00000	3,099	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		4.00000	3	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,025.00000	2,112	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		18.00000	15	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,052.00000	1,138	16.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		45.00000	41	16.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		9.00000	10	28.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		4,002.00000	3,913	28.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		5.00000	5	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,998.00000	4,908	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,210.00000	3,298	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		3.00000	1	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,220.00000	2,308	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		13.00000	11	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,243.00000	1,330	18.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		37.00000	33	18.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.85	Call			462.00000	517	16.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			255.00000	220	16.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			5.00000	6	30.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,798.00000	4,709	30.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,310.00000	3,397	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			3.00000	1	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,318.00000	2,407	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			11.00000	10	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,340.00000	1,427	18.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			33.00000	30	18.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			6.00000	6	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,699.00000	4,609	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,459.00000	3,547	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			2.00000	0	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,466.00000	2,555	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			9.00000	8	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,485.00000	1,573	19.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			29.00000	26	19.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			6.00000	7	29.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,549.00000	4,460	29.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,459.00000	3,547	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			2.00000	0	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,559.00000	3,647	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			2.00000	0	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,565.00000	2,654	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			8.00000	7	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,583.00000	1,670	20.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			26.00000	24	20.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			689.00000	756	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			132.00000	109	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			13.00000	14	26.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,456.00000	3,367	26.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			7.00000	7	29.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,450.00000	4,360	29.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			3,759.00000	3,847	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			2.00000	0	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			2,763.00000	2,852	26.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			6.00000	5	26.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			1,779.00000	1,867	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			22.00000	20	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			842.00000	915	15.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			85.00000	68	15.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			14.00000	16	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			3,257.00000	3,169	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			8.00000	8	29.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.30	Put		4,251.00000	4,162	29.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		3,858.00000	3,947	22.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		2.00000	0	22.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		2,862.00000	2,951	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		5.00000	4	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		1,877.00000	1,965	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		20.00000	18	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		924.00000	999	15.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		67.00000	52	15.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		15.00000	17	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		3,159.00000	3,070	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		8.00000	9	28.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		4,151.00000	4,062	28.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		2.00000	3	33.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		6,145.00000	6,056	33.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		1.00000	1	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		8,144.00000	8,054	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		2.00000	2	33.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		6,245.00000	6,156	33.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		1.00000	1	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		8,244.00000	8,154	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		3,659.00000	3,747	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		2.00000	0	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		2,664.00000	2,753	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		7.00000	6	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		1,681.00000	1,768	21.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		24.00000	22	21.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		764.00000	833	16.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		107.00000	87	16.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		7.00000	8	29.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		4,350.00000	4,261	29.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		2.00000	2	33.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		6,345.00000	6,256	33.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		1.00000	1	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		8,344.00000	8,254	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		2.00000	2	33.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		6,445.00000	6,356	33.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		1.00000	1	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		8,444.00000	8,354	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		2.00000	2	34.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		6,595.00000	6,505	34.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		1.00000	1	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		8,594.00000	8,504	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		2.00000	2	34.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,695.00000	6,605	34.33	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	19.75	Call			0.00000	1	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,694.00000	8,604	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			2.00000	2	34.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,845.00000	6,755	34.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,844.00000	8,754	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			2.00000	2	34.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,795.00000	6,705	34.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			0.00000	1	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,794.00000	8,704	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			2.00000	2	34.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,545.00000	6,455	34.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	1	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,544.00000	8,454	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			3,809.00000	3,897	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			2.00000	0	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			2,812.00000	2,902	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			6.00000	5	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			882.00000	956	15.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			76.00000	60	15.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			2.00000	3	33.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			6,195.00000	6,106	33.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			1.00000	1	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			8,194.00000	8,104	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			3,709.00000	3,797	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			2.00000	0	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			2,713.00000	2,802	26.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put			6.00000	6	26.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			1,730.00000	1,817	21.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			23.00000	21	21.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call			802.00000	874	16.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			96.00000	77	16.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			7.00000	8	29.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			4,300.00000	4,211	29.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			2.00000	2	33.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			6,295.00000	6,206	33.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			1.00000	1	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			8,294.00000	8,204	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,609.00000	3,697	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			2.00000	0	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,614.00000	2,703	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			7.00000	6	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,632.00000	1,719	20.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			25.00000	23	20.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			7.00000	7	29.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.45	Put		4,400.00000	4,311	29.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		2.00000	2	33.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		6,395.00000	6,306	33.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		1.00000	1	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		8,394.00000	8,304	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		2.00000	2	34.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,745.00000	6,655	34.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		0.00000	1	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,744.00000	8,654	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		2.00000	2	34.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		6,645.00000	6,555	34.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call		1.00000	1	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put		8,644.00000	8,554	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call		3,958.00000	4,047	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put		1.00000	0	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call		3.00000	3	33.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put		6,046.00000	5,956	33.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call		1.00000	1	36.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put		8,044.00000	7,954	36.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call		3,908.00000	3,997	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put		1.00000	0	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call		2,912.00000	3,001	27.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put		5.00000	4	27.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call		1,926.00000	2,014	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put		19.00000	18	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call		966.00000	1,042	15.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put		59.00000	46	15.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call		8.00000	9	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put		4,102.00000	4,013	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call		2.00000	3	33.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put		6,096.00000	6,006	33.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call		1.00000	1	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put		8,094.00000	8,004	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call		4,008.00000	4,097	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put		1.00000	0	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call		1.00000	1	36.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put		7,994.00000	7,904	36.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call		4,058.00000	4,147	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put		1.00000	0	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call		3.00000	3	32.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put		5,946.00000	5,856	32.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call		1.00000	1	36.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put		7,944.00000	7,854	36.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call		4,108.00000	4,197	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put		1.00000	0	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 14/12/2009 Currency Future	7.95	Call		3,111.00000	3,198	26.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put		4.00000	2	26.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call		2,122.00000	2,210	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put		15.00000	13	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call		1,147.00000	1,233	17.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put		41.00000	37	17.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call		10.00000	10	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put		3,903.00000	3,814	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call		3.00000	3	32.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put		5,896.00000	5,806	32.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call		1.00000	1	36.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put		7,894.00000	7,804	36.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.32510	11.23420		16.93	113,251.00	10	2,425.00
€ / R On 15/03/2010 Currency Future	11.25	Call		528.00000	569	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		544.00000	494	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		573.00000	617	16.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		489.00000	442	16.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		473.00000	508	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		639.00000	583	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call		509.00000	546	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put		575.00000	521	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		456.00000	490	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		672.00000	615	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		425.00000	456	17.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		741.00000	681	17.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		410.00000	440	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		776.00000	715	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		440.00000	473	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		706.00000	647	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		382.00000	410	18.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		848.00000	785	18.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		344.00000	369	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		960.00000	894	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		356.00000	382	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		922.00000	857	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		332.00000	357	18.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		998.00000	932	18.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		321.00000	345	18.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		1,037.00000	970	18.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		310.00000	334	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		1,076.00000	1,008	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		290.00000	312	19.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,156.00000	1,087	19.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call		211.00000	227	20.55	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put		1,577.00000	1,502	20.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.00	Call			647.00000	696	16.63	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			412.00000	371	16.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			300.00000	323	19.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			1,116.00000	1,047	19.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			382.00000	410	18.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			848.00000	785	18.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			491.00000	527	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			607.00000	551	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			369.00000	396	18.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			885.00000	821	18.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			281.00000	302	19.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,197.00000	1,127	19.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			272.00000	292	19.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,238.00000	1,167	19.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			263.00000	283	19.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,279.00000	1,208	19.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,003.00000	3,093	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			19.00000	18	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,022.00000	2,111	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			38.00000	36	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,123.00000	1,199	16.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			139.00000	124	16.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			146.00000	157	22.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			2,162.00000	2,082	22.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			79.00000	87	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			3,095.00000	3,012	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			47.00000	53	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			4,063.00000	3,978	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			24.00000	26	26.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			5,040.00000	4,951	26.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,052.00000	3,142	24.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			18.00000	17	24.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,071.00000	2,160	19.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			37.00000	35	19.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,165.00000	1,242	16.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			131.00000	116	16.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			550.00000	593	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			516.00000	468	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			150.00000	162	22.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			2,116.00000	2,036	22.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			82.00000	90	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			3,047.00000	2,965	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			48.00000	54	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			4,014.00000	3,929	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			25.00000	27	26.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	16.20	Put		4,990.00000	4,902	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,150.00000	3,240	24.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		16.00000	15	24.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,168.00000	2,257	19.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		34.00000	32	19.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,250.00000	1,328	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		115.00000	103	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		597.00000	643	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		463.00000	417	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		158.00000	170	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		2,024.00000	1,945	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		87.00000	95	24.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,952.00000	2,870	24.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		50.00000	57	25.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,916.00000	3,831	25.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		26.00000	29	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,892.00000	4,804	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,199.00000	3,289	24.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		15.00000	14	24.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,217.00000	2,306	19.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		33.00000	31	19.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,293.00000	1,372	16.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		108.00000	97	16.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		621.00000	669	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		437.00000	394	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		163.00000	175	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,978.00000	1,900	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		89.00000	98	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,905.00000	2,823	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		52.00000	58	25.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,867.00000	3,783	25.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		27.00000	30	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,843.00000	4,755	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,101.00000	3,191	24.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		17.00000	16	24.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,120.00000	2,208	19.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		35.00000	33	19.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,207.00000	1,285	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		123.00000	110	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		154.00000	166	22.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		2,070.00000	1,991	22.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		84.00000	92	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		3,000.00000	2,917	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		49.00000	55	26.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,965.00000	3,880	26.05	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	16.15	Call		25.00000	28	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,941.00000	4,853	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,347.00000	3,437	25.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		13.00000	12	25.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,364.00000	2,453	20.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		29.00000	28	20.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,424.00000	1,506	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		90.00000	80	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		700.00000	752	16.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		365.00000	327	16.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		177.00000	190	21.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,843.00000	1,765	21.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		97.00000	107	23.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,763.00000	2,682	23.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		56.00000	62	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,722.00000	3,637	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		30.00000	34	26.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,696.00000	4,609	26.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		3,445.00000	3,536	25.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		11.00000	11	25.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,462.00000	2,551	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		27.00000	26	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		1,513.00000	1,596	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		79.00000	71	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		756.00000	811	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		322.00000	286	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		187.00000	202	21.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,753.00000	1,677	21.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		103.00000	113	23.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,669.00000	2,588	23.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		59.00000	65	25.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,625.00000	3,540	25.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		32.00000	36	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,598.00000	4,511	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,396.00000	3,486	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		12.00000	11	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,413.00000	2,502	20.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		28.00000	27	20.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,468.00000	1,551	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		84.00000	76	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		727.00000	781	16.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		343.00000	306	16.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		182.00000	196	21.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,798.00000	1,721	21.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		100.00000	110	23.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.85	Put		2,716.00000	2,635	23.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		57.00000	64	25.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,673.00000	3,589	25.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		31.00000	35	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,647.00000	4,560	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,248.00000	3,338	24.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		14.00000	13	24.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,266.00000	2,355	20.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		32.00000	30	20.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,336.00000	1,416	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		102.00000	91	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		167.00000	180	21.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,933.00000	1,855	21.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		92.00000	101	23.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,858.00000	2,776	23.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		53.00000	59	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,819.00000	3,734	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		28.00000	31	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,794.00000	4,706	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,298.00000	3,388	24.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		13.00000	13	24.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,315.00000	2,404	20.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		31.00000	29	20.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,380.00000	1,461	16.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		96.00000	86	16.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		673.00000	723	16.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		388.00000	348	16.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		172.00000	185	21.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,888.00000	1,810	21.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		95.00000	104	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,810.00000	2,728	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		54.00000	61	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,770.00000	3,686	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		29.00000	33	26.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,745.00000	4,657	26.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,495.00000	3,585	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		11.00000	10	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,511.00000	2,600	21.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		26.00000	25	21.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,558.00000	1,642	17.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		74.00000	67	17.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		785.00000	842	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		301.00000	267	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		193.00000	208	20.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,709.00000	1,632	20.96	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	13.75	Call			107.00000	116	23.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,622.00000	2,541	23.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			60.00000	67	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,576.00000	3,492	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			33.00000	37	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,549.00000	4,462	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,544.00000	3,635	25.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			10.00000	9	25.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,560.00000	2,649	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			26.00000	24	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,604.00000	1,688	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			69.00000	63	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			815.00000	874	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			281.00000	249	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			199.00000	214	20.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,665.00000	1,589	20.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			110.00000	120	23.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,576.00000	2,495	23.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			62.00000	69	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,528.00000	3,444	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			34.00000	39	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,500.00000	4,414	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			3,742.00000	3,833	26.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			8.00000	7	26.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			2,756.00000	2,846	22.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			22.00000	21	22.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			1,788.00000	1,873	18.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			53.00000	48	18.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			944.00000	1,009	16.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			210.00000	184	16.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			224.00000	241	20.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,490.00000	1,416	20.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			124.00000	135	22.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			2,390.00000	2,310	22.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			69.00000	76	24.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			3,335.00000	3,251	24.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			39.00000	45	26.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			4,305.00000	4,220	26.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			3,891.00000	3,981	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			7.00000	6	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			2,904.00000	2,994	23.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			20.00000	19	23.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			1,928.00000	2,015	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			44.00000	40	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			1,049.00000	1,118	15.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.35	Put		165.00000	143	15.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		247.00000	265	19.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,362.00000	1,290	19.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		137.00000	149	22.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		2,253.00000	2,173	22.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		75.00000	83	24.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		3,191.00000	3,108	24.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		44.00000	50	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		4,160.00000	4,075	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		12.00000	13	27.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		6,128.00000	6,037	27.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		6.00000	6	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		8,122.00000	8,031	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		11.00000	12	27.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		6,277.00000	6,187	27.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		5.00000	6	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		8,271.00000	8,181	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,643.00000	3,733	26.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		9.00000	8	26.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		2,658.00000	2,748	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		24.00000	23	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		1,695.00000	1,780	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		61.00000	55	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		878.00000	940	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		244.00000	215	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		117.00000	127	23.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,483.00000	2,402	23.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		37.00000	42	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,403.00000	4,317	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		11.00000	11	27.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,377.00000	6,286	27.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		5.00000	5	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		8,371.00000	8,280	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		10.00000	11	28.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,476.00000	6,386	28.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		5.00000	5	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,470.00000	8,380	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,396.00000	3,486	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		12.00000	11	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		10.00000	10	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,626.00000	6,535	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		4.00000	5	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,620.00000	8,529	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		10.00000	10	28.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,725.00000	6,635	28.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.95	Call			4.00000	4	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,720.00000	8,629	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			9.00000	10	28.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,875.00000	6,784	28.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			4.00000	4	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,869.00000	8,779	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			9.00000	10	28.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,825.00000	6,735	28.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			4.00000	4	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,819.00000	8,729	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			10.00000	11	28.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			6,576.00000	6,485	28.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			4.00000	5	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			8,570.00000	8,480	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			3,792.00000	3,882	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			8.00000	7	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			2,806.00000	2,896	22.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			21.00000	21	22.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			1,834.00000	1,920	18.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			50.00000	45	18.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			978.00000	1,045	16.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			194.00000	170	16.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			128.00000	140	22.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			2,344.00000	2,264	22.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			41.00000	46	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			4,257.00000	4,171	26.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			11.00000	12	27.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			6,227.00000	6,137	27.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			6.00000	6	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			8,221.00000	8,131	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			3,841.00000	3,932	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			7.00000	7	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			2,855.00000	2,945	23.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			21.00000	20	23.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			1,881.00000	1,968	18.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			47.00000	42	18.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			1,013.00000	1,081	16.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			179.00000	156	16.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			133.00000	144	22.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			2,298.00000	2,219	22.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			42.00000	48	26.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			4,208.00000	4,123	26.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			12.00000	12	27.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			6,178.00000	6,087	27.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			6.00000	6	30.78	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	19.40	Put		8,172.00000	8,081	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		3,693.00000	3,783	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		8.00000	8	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		2,707.00000	2,797	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		23.00000	22	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		1,741.00000	1,827	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		57.00000	52	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		911.00000	974	16.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		227.00000	199	16.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		121.00000	131	22.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		2,436.00000	2,356	22.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		38.00000	43	26.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		4,354.00000	4,268	26.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		11.00000	12	27.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put		6,327.00000	6,236	27.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call		5.00000	6	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put		8,321.00000	8,231	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call		10.00000	11	28.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put		6,526.00000	6,436	28.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call		5.00000	5	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put		8,520.00000	8,430	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call		9.00000	10	28.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put		6,775.00000	6,685	28.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call		4.00000	4	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put		8,770.00000	8,679	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call		10.00000	10	28.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put		6,676.00000	6,585	28.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call		4.00000	4	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put		8,670.00000	8,579	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call		3,594.00000	3,684	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put		9.00000	9	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call		2,609.00000	2,699	21.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put		25.00000	24	21.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call		1,649.00000	1,734	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put		65.00000	59	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call		846.00000	907	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put		262.00000	232	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call		396.00000	425	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put		811.00000	750	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call		113.00000	124	23.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put		2,529.00000	2,448	23.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call		36.00000	40	26.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put		4,451.00000	4,365	26.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call		11.00000	11	28.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put		6,426.00000	6,336	28.05	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	19.65	Call			5.00000	5	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			8,421.00000	8,330	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call			3,990.00000	4,080	27.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put			6.00000	5	27.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call			12.00000	13	27.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put			6,028.00000	5,938	27.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call			6.00000	7	30.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put			8,022.00000	7,932	30.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call			3,940.00000	4,031	27.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put			6.00000	6	27.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call			2,953.00000	3,044	23.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put			19.00000	19	23.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call			1,975.00000	2,062	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put			41.00000	37	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call			1,086.00000	1,156	15.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put			152.00000	131	15.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call			141.00000	153	22.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put			2,207.00000	2,128	22.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call			45.00000	52	26.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put			4,111.00000	4,026	26.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call			12.00000	13	27.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put			6,078.00000	5,988	27.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call			6.00000	7	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put			8,072.00000	7,982	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call			4,089.00000	4,179	27.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put			5.00000	4	27.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call			13.00000	14	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put			5,929.00000	5,839	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call			7.00000	7	30.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put			7,922.00000	7,832	30.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.50520		11.41180		0.00	0.00	0	200.00
€ / R On 14/06/2010 Currency Future	11.90	Call			44.00000	62	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put			532.00000	457	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call			30.00000	44	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put			618.00000	538	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call			20.00000	30	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put			708.00000	625	0.00	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.69000		249.78700		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			301.80400		302.37600		0.00	3,018,040.00	1	755.00
ALBI On 04/02/2010 Index Future			307.35100		307.93600		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			128.64000		128.76500		0.00	0.00	0	2.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
CRD1 On 04/02/2010 Index Future		131.00400	131.13300		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi		303.48000	304.04000		0.00	0.00	0	543.00
GOVI On 04/02/2010 jGovi		309.05800	309.63100		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future		369.12300	363.53300		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap		7.25325	7.25231		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.43600	8.38800		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.05200	8.02900		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.30000	8.26000		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.54000	8.48200		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.50100	8.44600		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.49800	8.44400		18.25	0.00	0	0.00
JBAR On 21/12/2005 jBar			0.00000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		6.80900	6.80900		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra		6.81300	6.79900		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra		6.89600	6.88900		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra		7.20400	7.21100		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra		7.45700	7.41000		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote		7.41000	7.38100		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote		7.64100	7.59900		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote		8.28400	8.24300		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote		8.41200	8.36500		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote		8.45900	8.40300		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote		8.50800	8.45200		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod		6.96600	6.96900		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod		6.89300	6.89600		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod		6.91100	6.92500		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JROD On 31/12/2009 jRod				7.02100	7.03600		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future				292.54800	293.18000		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future				297.92500	298.57100		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future				7.27000	7.27300		0.87	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			4.00000	4	0.83	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			624.00000	621	0.83	0.00	0	0.00
R155 On 05/11/2009 Bond Future				7.35000	7.32500		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			885.00000	848	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			137.00000	144	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future				8.09200	8.06200		7.00	6,469.70	51	9,370.00
R157 On 05/11/2009 Bond Future	7.50	Call			309.00000	274	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			3,335.00000	3,458	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future				8.16100	8.12900		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,314.00000	1,248	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			3,257.00000	3,354	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future				8.20700	8.17300		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			3,422.00000	3,318	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			1,846.00000	1,906	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future				8.22100	8.18400		6.25	19,440.80	153	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			4,456.00000	4,341	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			1,859.00000	1,917	6.32	0.00	0	0.00
R186 On 05/11/2009 Bond Future				8.66600	8.63600		14.00	0.00	0	11,394.00
R186 On 05/11/2009 Bond Future	8.75	Call			3,046.00000	2,851	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			1,922.00000	2,024	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	9.00	Call			4,595.00000	4,360	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,061.00000	1,123	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			70.00000	58	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			12,221.00000	12,506	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			197.00000	168	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			9,518.00000	9,787	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future				8.70800	8.67700		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,415.00000	2,294	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			6,718.00000	6,901	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future				8.74100	8.70900		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			6,660.00000	6,463	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			3,890.00000	4,002	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future				8.76000	8.72700		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			8,588.00000	8,374	13.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 05/08/2010 Bond Future	9.25	Put			3,728.00000	3,830	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.15700		8.12700		6.50	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call			186.00000	163	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			2,851.00000	2,953	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.21600		8.18400		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			620.00000	583	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			3,404.00000	3,495	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.25800		8.22300		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			2,566.00000	2,483	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			1,514.00000	1,565	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.26700		8.23000		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			3,862.00000	3,765	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,102.00000	1,140	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.57800		8.53800		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			126.00000	106	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			6,139.00000	6,341	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.64100		8.59900		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,667.00000	1,573	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			3,863.00000	3,997	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.68800		8.64400		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			4,264.00000	4,118	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,405.00000	2,491	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.71200		8.66500		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			5,516.00000	5,357	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			2,562.00000	2,645	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.59300		8.56300		12.28	16,698.22	168	2,864.00
R204 On 05/11/2009 Bond Future	7.50	Call			126.00000	109	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			6,898.00000	7,064	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.64700		8.61600		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,794.00000	1,716	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			4,317.00000	4,423	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.69100		8.65800		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			4,645.00000	4,522	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			2,677.00000	2,746	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.71500		8.68100		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			5,704.00000	5,573	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			2,524.00000	2,587	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.20300		8.17200		5.75	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call			139.00000	121	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			2,480.00000	2,568	5.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 04/02/2010 Bond Future			8.27300	8.24000		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		492.00000	462	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		2,935.00000	3,013	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.33000	8.29500		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call		2,444.00000	2,373	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put		1,059.00000	1,095	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.35100	8.31200		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call		2,901.00000	2,823	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put		939.00000	973	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.73200	8.70200		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call		82.00000	69	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		8,001.00000	8,176	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.78500	8.75400		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		1,668.00000	1,593	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		4,822.00000	4,936	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			8.83200	8.79900		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call		5,211.00000	5,079	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put		2,554.00000	2,620	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			8.86000	8.82600		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call		6,266.00000	6,127	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put		2,401.00000	2,462	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.74000	8.71100		13.00	10,129.24	117	5,008.00
R208 On 05/11/2009 Bond Future	7.75	Call		110.00000	94	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		6,623.00000	6,794	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.79200	8.76100		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		1,996.00000	1,905	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		3,676.00000	3,782	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			8.83200	8.80000		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call		4,997.00000	4,862	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put		2,242.00000	2,306	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			8.85600	8.82200		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call		6,423.00000	6,276	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put		2,371.00000	2,434	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.19400	8.16400		18.25	5,587.31	70	3,023.00
R209 On 05/11/2009 Bond Future	7.50	Call		337.00000	292	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put		6,665.00000	6,889	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Call		7,177.00000	6,924	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put		221.00000	235	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call		41.00000	33	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		11,678.00000	11,938	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		128.00000	108	17.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 05/11/2009 Bond Future	7.25	Put			9,049.00000	9,296	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			12,397.00000	12,129	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			15.00000	16	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.21600		8.18500		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,324.00000	1,243	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			7,827.00000	8,022	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			14,062.00000	13,797	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			222.00000	233	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.23000		8.19800		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			5,911.00000	5,727	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			3,301.00000	3,401	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.23200		8.19900		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			7,963.00000	7,762	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			3,312.00000	3,402	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			299.65500		300.20900		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			305.16300		305.72900		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.53100		6.51180		16.14	0.00	0	4,310.00
ZAAD On 14/12/2009 Currency Future	6.50	Call			227.00000	223	16.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put			215.00000	192	16.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			254.00000	252	16.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			192.00000	171	16.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			283.00000	282	16.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			172.00000	151	16.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			254.00000	252	16.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			192.00000	171	16.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call			187.00000	177	16.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put			275.00000	246	16.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			206.00000	196	16.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			244.00000	215	16.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			206.00000	196	16.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			244.00000	215	16.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			170.00000	159	16.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			308.00000	278	16.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			170.00000	159	16.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			308.00000	278	16.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call			140.00000	129	17.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put			378.00000	348	17.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			154.00000	143	16.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			342.00000	312	16.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			115.00000	104	17.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			453.00000	423	17.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			115.00000	104	17.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.85	Put		453.00000	423	17.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		127.00000	116	17.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		415.00000	385	17.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		127.00000	116	17.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		415.00000	385	17.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		104.00000	94	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		492.00000	463	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		283.00000	282	16.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		172.00000	151	16.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		314.00000	314	16.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		152.00000	133	16.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		154.00000	143	16.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		342.00000	312	16.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		347.00000	348	17.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		135.00000	117	17.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		347.00000	348	17.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		135.00000	117	17.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		381.00000	383	17.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		119.00000	102	17.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		104.00000	94	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		492.00000	463	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		86.00000	76	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		574.00000	545	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		71.00000	62	18.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		659.00000	631	18.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		58.00000	51	19.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		747.00000	720	19.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		48.00000	42	19.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		837.00000	811	19.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		94.00000	85	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		533.00000	504	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		78.00000	69	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		616.00000	588	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		64.00000	56	19.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		702.00000	675	19.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		94.00000	85	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		533.00000	504	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		64.00000	56	19.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		702.00000	675	19.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		53.00000	46	19.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		791.00000	765	19.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		78.00000	69	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		616.00000	588	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,662.00000	5,681	24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	24.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,162.00000	4,181	24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,662.00000	2,681	26.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	26.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,170.00000	1,188	21.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		8.00000	7	21.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		9.00000	7	25.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,847.00000	1,826	25.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		2.00000	1	30.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,340.00000	3,320	30.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		1.00000	0	36.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,839.00000	4,819	36.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	42.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,339.00000	6,319	42.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,912.00000	5,931	24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,412.00000	4,431	24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,912.00000	2,931	25.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	25.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,416.00000	1,435	23.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		5.00000	4	23.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		13.00000	11	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,601.00000	1,580	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		2.00000	2	29.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,090.00000	3,071	29.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		1.00000	0	35.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,589.00000	4,569	35.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	41.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,089.00000	6,069	41.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,962.00000	5,981	24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,462.00000	4,481	24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,962.00000	2,981	25.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	25.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,466.00000	1,484	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		4.00000	3	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		14.00000	11	23.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,552.00000	1,530	23.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		2.00000	2	29.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,040.00000	3,021	29.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		1.00000	0	35.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,539.00000	4,519	35.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	41.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,039.00000	6,019	41.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		492.00000	498	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		80.00000	67	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		416.00000	420	17.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		105.00000	89	17.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		656.00000	667	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		44.00000	36	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		572.00000	581	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		60.00000	50	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		453.00000	459	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		91.00000	78	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		416.00000	420	17.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		105.00000	89	17.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		531.00000	539	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		69.00000	58	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		314.00000	314	16.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		152.00000	133	16.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		613.00000	624	18.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		52.00000	43	18.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,162.00000	3,181	24.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	24.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,162.00000	2,181	27.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		1.00000	0	27.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		1.00000	1	32.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,839.00000	3,820	32.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	40.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,839.00000	5,819	40.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	47.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,838.00000	7,819	47.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,062.00000	4,081	24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,062.00000	3,081	24.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	24.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,063.00000	2,082	27.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		1.00000	1	27.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,072.00000	1,090	20.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		10.00000	9	20.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		8.00000	7	25.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,946.00000	1,926	25.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		1.00000	1	33.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,939.00000	3,920	33.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		0.00000	0	40.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,939.00000	5,919	40.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	47.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,938.00000	7,919	47.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,012.00000	4,031	24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			3,012.00000	3,031	25.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	25.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			2,013.00000	2,032	28.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			1.00000	1	28.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			1,023.00000	1,041	20.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			11.00000	10	20.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			8.00000	6	25.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			1,996.00000	1,975	25.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			1.00000	1	33.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			3,989.00000	3,970	33.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			0.00000	0	41.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,989.00000	5,969	41.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	47.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,988.00000	7,969	47.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			3,962.00000	3,981	24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			1,963.00000	1,982	28.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			1.00000	1	28.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			975.00000	992	19.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			14.00000	11	19.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			7.00000	6	26.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			2,045.00000	2,025	26.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			1.00000	1	33.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			4,039.00000	4,020	33.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	48.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			8,038.00000	8,019	48.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			3,912.00000	3,931	24.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	24.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			1,913.00000	1,932	27.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			2.00000	1	27.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			928.00000	944	19.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			16.00000	13	19.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			7.00000	5	26.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			2,095.00000	2,074	26.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			1.00000	1	33.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			4,089.00000	4,070	33.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	48.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			8,088.00000	8,069	48.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			3,862.00000	3,881	24.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	24.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			2,862.00000	2,881	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			1,864.00000	1,882	27.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.65	Put		2.00000	1	27.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		881.00000	897	19.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		20.00000	16	19.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		6.00000	5	26.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		2,144.00000	2,124	26.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		1.00000	1	33.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		4,139.00000	4,120	33.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		0.00000	0	41.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		6,139.00000	6,119	41.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	48.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		8,138.00000	8,119	48.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,112.00000	4,131	24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,112.00000	3,131	24.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	24.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,113.00000	2,131	27.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		1.00000	0	27.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,121.00000	1,139	21.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		9.00000	8	21.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		9.00000	7	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,897.00000	1,876	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		1.00000	1	32.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,889.00000	3,870	32.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		0.00000	0	40.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,889.00000	5,869	40.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	47.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,888.00000	7,869	47.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		3,812.00000	3,831	24.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	24.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		2,812.00000	2,831	25.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	25.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		1,814.00000	1,832	27.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		2.00000	1	27.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		835.00000	850	19.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		23.00000	19	19.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		6.00000	5	26.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		2,194.00000	2,174	26.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		1.00000	1	34.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		4,189.00000	4,170	34.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	41.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		6,189.00000	6,169	41.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	48.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		8,188.00000	8,169	48.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		3,762.00000	3,781	24.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	24.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.75	Call		2,762.00000	2,781	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		1,764.00000	1,783	26.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		2.00000	2	26.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		789.00000	803	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		27.00000	22	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		5.00000	4	26.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		2,244.00000	2,223	26.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		1.00000	1	34.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		4,239.00000	4,220	34.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	0	42.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		6,239.00000	6,219	42.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	48.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		8,238.00000	8,219	48.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		3,612.00000	3,631	24.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	24.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		2,612.00000	2,631	26.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	26.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		1,615.00000	1,633	25.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		3.00000	2	25.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		4.00000	4	27.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		2,393.00000	2,373	27.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		1.00000	1	34.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		4,389.00000	4,370	34.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	42.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,389.00000	6,369	42.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	48.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		8,388.00000	8,369	48.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		3,712.00000	3,731	24.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	24.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		2,712.00000	2,731	25.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	25.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		1,714.00000	1,733	26.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		2.00000	2	26.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		744.00000	757	18.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		32.00000	26	18.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		5.00000	4	26.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		2,293.00000	2,273	26.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		1.00000	1	34.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,289.00000	4,270	34.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	42.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,289.00000	6,269	42.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	48.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,288.00000	8,269	48.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,662.00000	3,681	24.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	24.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,664.00000	1,683	25.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		3.00000	2	25.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		700.00000	712	18.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		38.00000	31	18.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		5.00000	4	27.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,343.00000	2,323	27.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		1.00000	1	34.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,339.00000	4,320	34.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	48.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,338.00000	8,319	48.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.58160	6.56240		17.23	0.00	0	108.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		335.00000	330	17.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		323.00000	298	17.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		359.00000	354	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		296.00000	273	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		383.00000	380	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		271.00000	248	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		297.00000	288	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		385.00000	357	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		316.00000	307	17.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		353.00000	325	17.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		316.00000	307	17.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		353.00000	325	17.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		280.00000	270	17.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		418.00000	389	17.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		280.00000	270	17.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		418.00000	389	17.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		249.00000	238	18.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		487.00000	457	18.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		264.00000	254	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		452.00000	422	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		249.00000	238	18.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		487.00000	457	18.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		222.00000	210	18.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		559.00000	529	18.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		235.00000	224	18.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		522.00000	492	18.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		209.00000	198	18.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		597.00000	566	18.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		409.00000	407	17.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		247.00000	225	17.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		465.00000	464	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		202.00000	183	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		198.00000	186	18.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	7.00	Put			635.00000	605	18.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			177.00000	165	19.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			714.00000	683	19.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			526.00000	527	16.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			163.00000	146	16.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			558.00000	561	16.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			145.00000	129	16.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			494.00000	495	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			182.00000	164	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			436.00000	435	16.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			224.00000	203	16.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call			626.00000	632	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			114.00000	100	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			662.00000	669	16.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			100.00000	87	16.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			591.00000	596	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			129.00000	114	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			526.00000	527	16.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			163.00000	146	16.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			465.00000	464	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			202.00000	183	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,162.00000	4,182	22.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	22.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,163.00000	3,182	20.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			0.00000	0	20.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,167.00000	2,183	23.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			4.00000	2	23.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,181.00000	1,199	17.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			18.00000	17	17.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			53.00000	46	24.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,891.00000	1,864	24.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			6.00000	5	28.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,844.00000	3,824	28.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			2.00000	1	32.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,839.00000	5,820	32.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			1.00000	1	35.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,838.00000	7,819	35.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,062.00000	4,082	22.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	22.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,063.00000	3,082	20.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			1.00000	0	20.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,067.00000	2,085	23.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			5.00000	3	23.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,084.00000	1,101	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			21.00000	20	16.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	8.50	Call			50.00000	42	25.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			1,987.00000	1,961	25.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			6.00000	5	28.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			3,943.00000	3,923	28.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			2.00000	1	32.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			5,939.00000	5,920	32.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			1.00000	1	35.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,938.00000	7,919	35.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			4,012.00000	4,032	22.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	22.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			3,013.00000	3,032	20.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			1.00000	0	20.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			2,018.00000	2,036	23.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			6.00000	4	23.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			1,036.00000	1,053	16.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			23.00000	21	16.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			48.00000	41	25.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put			2,036.00000	2,009	25.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call			5.00000	5	28.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			3,993.00000	3,973	28.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			2.00000	1	32.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put			5,989.00000	5,970	32.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call			1.00000	1	36.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put			7,988.00000	7,969	36.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call			3,962.00000	3,982	22.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put			0.00000	0	22.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call			2,963.00000	2,982	20.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			1.00000	0	20.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			1,968.00000	1,987	23.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			6.00000	5	23.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			991.00000	1,005	16.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			28.00000	23	16.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			45.00000	39	25.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			2,083.00000	2,058	25.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			5.00000	4	28.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			4,043.00000	4,023	28.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			2.00000	1	32.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			6,039.00000	6,020	32.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			1.00000	1	36.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			8,038.00000	8,019	36.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			991.00000	1,005	16.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			28.00000	23	16.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			3,862.00000	3,882	22.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	22.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			2,864.00000	2,882	20.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	3.70	Put		1.00000	0	20.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		1,869.00000	1,888	23.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		7.00000	6	23.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		903.00000	915	16.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		40.00000	34	16.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		41.00000	35	25.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		2,178.00000	2,153	25.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		5.00000	4	28.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		4,142.00000	4,123	28.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		2.00000	1	32.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		6,139.00000	6,120	32.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		1.00000	0	36.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		8,138.00000	8,119	36.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		3,912.00000	3,932	22.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	22.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		2,914.00000	2,932	20.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		1.00000	0	20.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		1,919.00000	1,937	23.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		6.00000	6	23.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		946.00000	960	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		34.00000	28	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		43.00000	37	25.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		2,131.00000	2,105	25.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		5.00000	4	28.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		4,092.00000	4,073	28.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		2.00000	1	32.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		6,089.00000	6,070	32.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		1.00000	0	36.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		8,088.00000	8,069	36.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,112.00000	4,132	22.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	22.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,113.00000	3,132	20.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	0	20.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,117.00000	2,134	23.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		5.00000	2	23.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,132.00000	1,150	17.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		20.00000	18	17.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		52.00000	44	24.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,939.00000	1,912	24.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		6.00000	5	28.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,893.00000	3,874	28.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		2.00000	1	32.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,889.00000	5,870	32.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		1.00000	1	35.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,888.00000	7,869	35.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	2.75	Call			3,812.00000	3,832	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put			0.00000	0	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call			2,814.00000	2,832	20.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put			1.00000	0	20.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call			1,820.00000	1,838	22.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put			7.00000	6	22.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call			860.00000	872	16.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put			48.00000	40	16.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call			38.00000	33	25.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put			2,226.00000	2,201	25.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call			5.00000	4	28.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put			4,192.00000	4,172	28.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call			2.00000	1	32.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put			6,189.00000	6,170	32.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call			1.00000	0	36.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put			8,188.00000	8,169	36.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call			3,712.00000	3,732	22.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put			0.00000	0	22.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call			2,714.00000	2,732	21.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put			2.00000	0	21.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call			1,721.00000	1,739	21.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put			8.00000	8	21.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call			778.00000	788	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put			65.00000	56	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call			34.00000	29	25.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put			2,322.00000	2,298	25.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call			4.00000	4	28.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put			4,292.00000	4,272	28.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call			1.00000	1	33.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put			6,289.00000	6,270	33.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call			0.00000	0	36.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put			8,288.00000	8,269	36.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call			3,612.00000	3,632	21.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put			0.00000	0	21.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call			2,614.00000	2,632	21.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put			2.00000	0	21.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call			1,622.00000	1,640	21.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put			10.00000	9	21.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call			700.00000	707	16.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put			87.00000	76	16.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call			30.00000	26	26.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put			2,418.00000	2,394	26.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call			4.00000	3	29.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put			4,392.00000	4,372	29.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call			1.00000	1	33.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,389.00000	6,370	33.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		0.00000	0	36.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		8,388.00000	8,369	36.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		3,662.00000	3,682	21.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	21.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		2,664.00000	2,682	21.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		2.00000	0	21.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		1,671.00000	1,690	21.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		9.00000	8	21.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		738.00000	747	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		76.00000	65	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		32.00000	28	25.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,370.00000	2,346	25.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		4.00000	4	29.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		4,342.00000	4,322	29.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		1.00000	1	33.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		6,339.00000	6,320	33.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		0.00000	0	36.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		8,338.00000	8,319	36.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		3,762.00000	3,782	22.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	22.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		2,764.00000	2,782	21.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		1.00000	0	21.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		1,770.00000	1,789	22.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		8.00000	7	22.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		818.00000	829	16.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		56.00000	48	16.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		36.00000	31	25.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		2,274.00000	2,249	25.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		4.00000	4	28.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		4,242.00000	4,222	28.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		1.00000	1	33.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		6,239.00000	6,220	33.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		1.00000	0	36.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		8,238.00000	8,219	36.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			6.62380	6.60310		17.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call		416.00000	412	17.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put		413.00000	389	17.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call		438.00000	435	17.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put		385.00000	361	17.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call		461.00000	459	17.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put		358.00000	335	17.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call		379.00000	372	17.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put		476.00000	449	17.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call		4,103.00000	4,124	33.42	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	2.50	Put		0.00000	0	33.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call		3,105.00000	3,125	28.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put		2.00000	2	28.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call		2,112.00000	2,132	22.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put		9.00000	8	22.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call		1,148.00000	1,166	16.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put		45.00000	42	16.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call		95.00000	88	24.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put		1,992.00000	1,964	24.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call		25.00000	20	27.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put		3,922.00000	3,897	27.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call		4.00000	4	29.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put		5,901.00000	5,880	29.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call		2.00000	2	31.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put		7,899.00000	7,878	31.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call		4,053.00000	4,074	33.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put		0.00000	0	33.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call		3,055.00000	3,075	27.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put		2.00000	2	27.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call		2,063.00000	2,083	22.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put		10.00000	9	22.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call		1,102.00000	1,119	16.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put		49.00000	46	16.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call		92.00000	85	24.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put		2,039.00000	2,011	24.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call		24.00000	20	27.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put		3,971.00000	3,946	27.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call		4.00000	4	29.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put		5,951.00000	5,930	29.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call		2.00000	2	32.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put		7,949.00000	7,928	32.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call		4,003.00000	4,024	33.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put		0.00000	0	33.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call		3,005.00000	3,026	27.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put		2.00000	2	27.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call		2,014.00000	2,034	21.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put		11.00000	10	21.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call		1,056.00000	1,073	16.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put		53.00000	49	16.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call		90.00000	83	24.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put		2,087.00000	2,059	24.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call		24.00000	19	28.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put		4,021.00000	3,995	28.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call		4.00000	4	29.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put		6,001.00000	5,980	29.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	14.60	Call			2.00000	2	32.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put			7,999.00000	7,978	32.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call			0.00000	3,974	33.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put			0.00000	0	33.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call			0.00000	2,976	27.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put			0.00000	2	27.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call			0.00000	1,984	21.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put			0.00000	11	21.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call			0.00000	1,027	16.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put			0.00000	53	16.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call			0.00000	391	17.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put			0.00000	417	17.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call			0.00000	80	24.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put			0.00000	2,106	24.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call			0.00000	19	28.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put			0.00000	4,045	28.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call			0.00000	4	29.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put			0.00000	6,030	29.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call			0.00000	2	32.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put			0.00000	8,028	32.15	0.00	0	0.00

Total for Derivatives:								77,814,732.97	7,665	950,852.00
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Grand Total:								77,814,732.97	7,665	950,852.00
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